this time: ANOVA

next time: categorical data

read: L-302 → LN 322 | STAT 3 Dec 19

today: LN pp. L-263 (1)

$$SE(\bar{Y}_1 - \bar{Y}_2) = \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$

IID, indep

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but if $\sigma_1 = \sigma_2 = \dots = \sigma_I = \sigma$,

a better standard error is

to use $SE(\bar{Y}_i - \bar{Y}_j) =$

IID, indep. equal SDs

$$\sqrt{\frac{\hat{\sigma}^2}{n_i} + \frac{\hat{\sigma}^2}{n_j}} = \hat{\sigma}\sqrt{\frac{1}{n_i} + \frac{1}{n_j}}$$

$\hat{\sigma} = s$

$= RMSE$

$= \sqrt{MS_W}$