

Subject

In this tutorial, we show how to use TANAGRA to determine if two populations means are equal. The conditional variance may be assumed as equal or unequal.

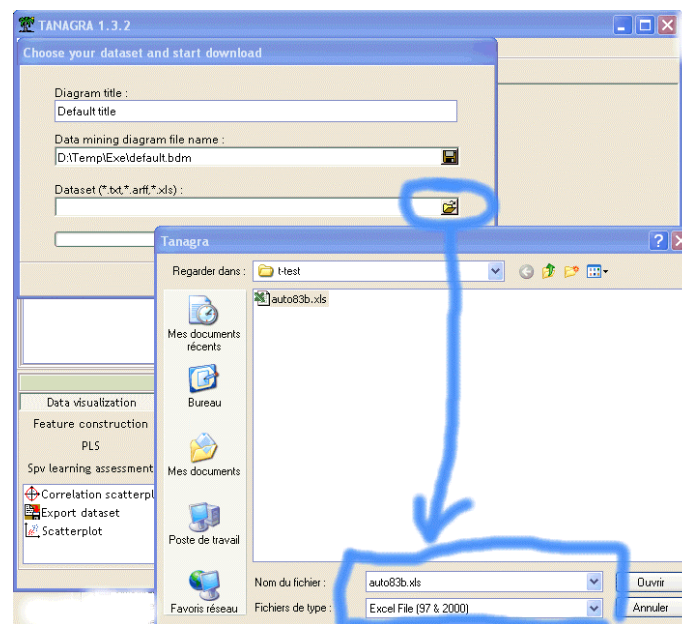
Dataset

The dataset AUTO83B.XLS contains the consumption (MPG) and the origin (COUNTRY: US or JAPAN) of 328 vehicles. We want to test that the consumption of vehicles is the same in the two groups -- <http://www.itl.nist.gov/div898/handbook/eda/section3/eda3531.htm>.

T-test for equal means

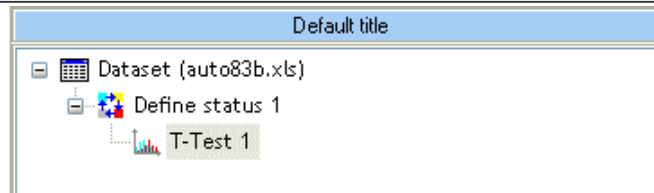
Download the dataset

First of all, we must download the dataset (auto83b.xls) and create a new diagram (FILE/NEW).



Equal variances assumption

We add a DEFINE STATUS component in the diagram and set MPG as TARGET, COUNTRY as INPUT. We add also the T-TEST component.



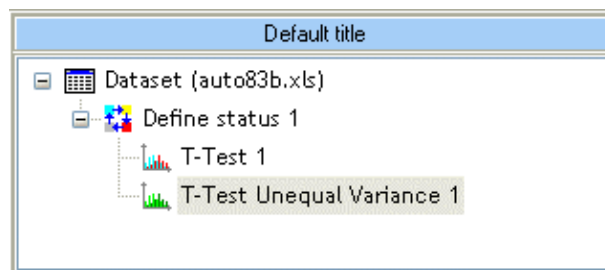
We obtain the following results.

T-Test 1							
Parameters							
Parameters							
Sort results no							
Results							
Attribute_Y	Attribute_X	Description				Statistical test	
MPG	Country	Value	Examples	Average	Std-dev	T	-10.3364 / 0.8190 = -12.620591
		US	249	20.1446	6.4147	d.f.	326.00
		Japan	79	30.4810	6.1077	p-value	0.000000
		All	328	22.6341	7.7266		

With a significance level of 1%, we reject the null hypothesis of equal means: the difference between the consumption of US and JAPAN vehicles is significant.

Unequal variances

This first test uses the homoscedasticity assumption. If it is not true, the test is modified, and two values must be differently computed: the standard deviation of the difference between means and the degree of freedom. The T-TEST UNEQUAL VARIANCE performs means comparison with the heteroscedasticity assumption.



We obtain the same conclusion¹.

¹ If we test the equality of variances on this dataset (LEVENE's test for instance), we note that the variances are the same for each group.

T-Test Unequal Variance 1							
Parameters							
Parameters							
Sort results no							
Results							
Attribute_Y	Attribute_X	Description				Statistical test	
MPG	Country	Value	Examples	Average	Std-dev	T	-10.3364 / 0.7984 = -12.946273
		US	249	20.1446	6.4147	d.f.	136.87
		Japan	79	30.4810	6.1077	p-value	0.000000
		All	328	22.6341	7.7266		

DATAPLOT for NIST website gives the following results.

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T TEST
(2-SAMPLE)
NULL HYPOTHESIS UNDER TEST--POPULATION MEANS MU1 = MU2

SAMPLE 1:
NUMBER OF OBSERVATIONS      =      249
MEAN                        =     20.14458
STANDARD DEVIATION          =     6.414700
STANDARD DEVIATION OF MEAN =     0.4065151

SAMPLE 2:
NUMBER OF OBSERVATIONS      =       79
MEAN                        =     30.48101
STANDARD DEVIATION          =     6.107710
STANDARD DEVIATION OF MEAN =     0.6871710

IF ASSUME SIGMA1 = SIGMA2:
POOLED STANDARD DEVIATION  =     6.342600
DIFFERENCE (DEL) IN MEANS  =    -10.33643
STANDARD DEVIATION OF DEL  =     0.8190135
T TEST STATISTIC VALUE     =    -12.62059
DEGREES OF FREEDOM         =     326.0000
T TEST STATISTIC CDF VALUE =     0.000000

IF NOT ASSUME SIGMA1 = SIGMA2:
STANDARD DEVIATION SAMPLE 1 =     6.414700
STANDARD DEVIATION SAMPLE 2 =     6.107710
BARTLETT CDF VALUE         =     0.402799
DIFFERENCE (DEL) IN MEANS  =    -10.33643
STANDARD DEVIATION OF DEL  =     0.7984100
T TEST STATISTIC VALUE     =    -12.94627
EQUIVALENT DEG. OF FREEDOM =     136.8750
T TEST STATISTIC CDF VALUE =     0.000000
    
```