

Using Human-Friendly Scheffé Comparisons to Explore Group Differences in One-way ANOVA

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Multiple Comparison Procedures (Post Hoc)

- Researchers commonly use MCPs following statistically significant ANOVA and main effects from Factorial ANOVA
- Most commonly these are **post hoc pairwise comparisons** (e.g., Tukey-Kramer or Games-Howell), but researchers do sometimes use **a priori contrasts** that include **non-pairwise** (complex) comparisons
- Very few use the Scheffé post hoc method because it is well-known to **lack the statistical power** of other MCPs for the pairwise post hoc comparisons that most researchers use—and most statistics programs provide only pairwise Scheffé
- The Scheffé MCP has lower power because it **adjusts for all possible comparisons**: all pairwise and non-pairwise comparisons—but researchers often don't know where to start with non-pairwise post hoc comparisons

First... a little joke...

One of the Most Embarrassing Outcomes for a Statistician...

- **Result:** The F-test for a One-Way ANOVA with five treatment groups is significant at the .05 level but **NONE of the pairwise comparisons** between the five means is statistically significant.
- **Solution:** Cry hard... then work hard... to find some **obscure, meaningless** complex (i.e., Scheffé) comparison that ***IS*** significant, such as: the average of the first three treatment means is significantly different from the average of the last two treatment means!

(from Gary Ramseyer's First Internet Gallery Of Statistics Jokes:
<https://about.illinoisstate.edu/gcramsey/other/>)

Congruence of Scheffé with Omnibus ANOVA

- However, **only Scheffé** MCP *guarantees congruence* to find a statistically significant comparison when the omnibus ANOVA is statistically significant—and conversely, **NOT** find one when ANOVA is **not** significant
 - As the joke said... ANOVA can be significant, but no pairwise comparison is
 - See Kirk (2013), Maxwell, Delaney, & Kelley (2018), Keppel & Wickens (2004)
- A **maximum Scheffé contrast/comparison** can be calculated that provides the set of contrast coefficients for the means that **maximally differentiates some combination of groups** on the dependent variable
 - And there is a formula... so it is **not a lot of hard work** to calculate the **MAX**
 - This **maximum** comparison has the same statistical significance as the omnibus Fisher F ANOVA and is usually a **non-pairwise, complex comparison**
 - ***Unfortunately, the hard work can be in the interpretation***

Scheffé Maximum Contrast/Comparison

Scheffé (see Keppel & Wickens, 2004;
Williams, 1979)

$$c'_i = \frac{N_i(\bar{X}_i - \bar{T})}{\sqrt{SSB}}$$

Hollingsworth (1978, see also Williams,
1979)

$$c_i = \frac{\sqrt{\tilde{N}}(\bar{X}_i - \bar{T})}{\sqrt{SSB}}$$

Where:

c_i is the contrast/comparison coefficient for group i

N_i is the sample size in each group

\bar{T} is the dependent variable grand mean for the total sample

\bar{X}_i is the dependent variable mean for group i

SSB is the sum of squares between groups from ANOVA

\tilde{N} is the harmonic mean group sample size

Maximum Contrast/Comparisons (*continued*)

For example: $N_i = 10$ for all groups

SSB = 698.4

$\bar{T} = 49.3$

$\bar{X}_i = \{54.9, 45.9, 51.7, 44.7\}$

Therefore, the *unscaled* contrast coefficients, c_j , are calculated as follows:

$$c_1 = 10(54.9 - 49.3) / 26.43 = 56 / 26.43 = \mathbf{2.119}$$

$$c_2 = 10(45.9 - 49.3) / 26.43 = -34 / 26.43 = \mathbf{-1.286}$$

$$c_3 = 10(51.7 - 49.3) / 26.43 = 24 / 26.43 = \mathbf{0.908}$$

$$c_4 = 10(44.7 - 49.3) / 26.43 = -46 / 26.43 = \mathbf{-1.742}$$

Scheffé and Non-pairwise Complex Comparisons

- Unfortunately, coefficient weights from this maximum Scheffé comparison are often **uninterpretable or meaningless** from a practical or theoretical perspective (*see introductory joke*... also see Schmid, 1977).
- For example, it is **hard** to **make sense** of the maximum Scheffé coefficients from the previous slide

	<u>Scheffé Max</u>	<u>Scaled Scheffé (contrasts sum to 1 and -1)</u>
$C_1 =$	2.119	0.700
$C_2 =$	-1.286	-0.425
$C_3 =$	0.908	0.300
$C_4 =$	-1.742	-0.575

Robert Barcikowski & Rationale for “Human Contrasts”

```

C This program computes one-way analysis of variance with
C both Scheffe and Brown-Forsythe-Scheffe post hoc tests.
C It was pieced together by Robert S. Barcikowski during
C the last week in April, 1993 and revised April, 2000.
C*****
DO 14 I = 1, JN
  ZMEAN(I) = (XBAR(I) - GM) / DMS
14 CONTINUE
  CALL HOLLY(LEVELS, SSB, GM, XBAR, BARCOE, RN)
  PRINT 12, (BARCOE(I), I = 1, LEVELS)
12 FORMAT(1H0, 'MAXIMUM CONTRAST HAS FOLLOWING COEFFICIENTS'
<      , //, 10F8.3, //)
  CALL HELMRT(HELM, LEVELS, ALLCON, HELNUM)
  CALL SCHEFE(BARCOE, XBAR, LEVELS, MSE, . . . , ITEST)
  CALL BFS(SDE, BARCOE, RN, LEVELS, DFB, ALPHA, APSI)
  IF (NC .EQ. 0) GO TO 23
23 STOP
END

```

Barcikowski originally wrote the program in FORTRAN and Brooks & Adjanin converted it to R and R Shiny.

The purpose is to provide a relatively easy way (*unlike in the joke*) to find statistically significant – and **INTERPRETABLE** – Scheffé comparisons (and Brown-Forsythe adjustments for unequal variances, like Games-Howell)

Barcikowski “Human-Friendly” Complex Comparisons

- Barcikowski suggested a method to identify the maximum “human-friendly” comparison that approximates the maximum Scheffé comparison—**but with coefficients that are reasonably interpretable**
- Barcikowski approach tests all possible comparisons that use “reasonable” (i.e., human-friendly) ways to compare complex combinations of groups, for example:
 - Comparison of a control (or combination of treatments) group with the average of multiple treatment groups (i.e., **something versus nothing**)
 - Comparison of a low-dose treatment group with the average of higher-dose groups (i.e., **some versus more**)
 - Comparison of the average of 2 control groups with average of 3 treatment groups (***we disagree with the joke here...***)

“Human-friendly” contrasts (“*Helmert-plus*” complex comparisons)

Helmert:

$$\left\{ \begin{array}{l} 1\mu_1 - \frac{1}{4}\mu_2 - \frac{1}{4}\mu_3 - \frac{1}{4}\mu_4 - \frac{1}{4}\mu_5 \\ 0\mu_1 + 1\mu_2 - \frac{1}{3}\mu_3 - \frac{1}{3}\mu_4 - \frac{1}{3}\mu_5 \\ 0\mu_1 + 0\mu_2 + 1\mu_3 - \frac{1}{2}\mu_4 - \frac{1}{2}\mu_5 \\ 0\mu_1 + 0\mu_2 + 0\mu_3 + 1\mu_4 - 1\mu_5 \end{array} \right.$$

Plus (for example):

$$\left\{ \begin{array}{l} \frac{1}{2}\mu_1 + \frac{1}{2}\mu_2 - \frac{1}{3}\mu_3 - \frac{1}{3}\mu_4 - \frac{1}{3}\mu_5 \\ 0\mu_1 + \frac{1}{2}\mu_2 + \frac{1}{2}\mu_3 - \frac{1}{2}\mu_4 - \frac{1}{2}\mu_5 \end{array} \right.$$

Comparison Coefficient								
Comparison	1	2	3	4	5	6	7	8
1	0.25	0.25	0.25	0.25	-0.25	-0.25	-0.25	-0.25
2	0.33	0.33	0.33	-0.20	-0.20	-0.20	-0.20	-0.20
3	0.33	0.33	0.33	0	-0.25	-0.25	-0.25	-0.25
4	0.33	0.33	0.33	0	0	-0.33	-0.33	-0.33
5	0.50	0.50	-0.17	-0.17	-0.17	-0.17	-0.17	-0.17
6	0.50	0.50	0	-0.20	-0.20	-0.20	-0.20	-0.20
7	0.50	0.50	0	0	-0.25	-0.25	-0.25	-0.25
8	0.50	0.50	0	0	0	-0.33	-0.33	-0.33
9	0.50	0.50	0	0	0	0	-0.50	-0.50
10	1.00	-0.14	-0.14	-0.14	-0.14	-0.14	-0.14	-0.14
11	1.00	0	-0.17	-0.17	-0.17	-0.17	-0.17	-0.17
12	1.00	0	0	-0.20	-0.20	-0.20	-0.20	-0.20
13	1.00	0	0	0	-0.25	-0.25	-0.25	-0.25
14	1.00	0	0	0	0	-0.33	-0.33	-0.33
15	1.00	0	0	0	0	0	-0.50	-0.50
16	1.00	0	0	0	0	0	0	-1.00

Groups	Comparisons
3	6
4	25
5	75
6	301
7	476
8	3025

And then all permutations of these sets of coefficients... resulting in 3025 unique comparisons (in the case of 8 groups)

Barcikowski **Human-Friendly** Complex Comparisons

- Barcikowski's method identifies the **maximum comparisons** (based on contrast sum of squares explained) from among all possible **reasonably interpretable** Scheffé-like, **Human-friendly** contrasts/comparisons
 - This will include any statistically significant pairwise comparisons
 - We call them “comparisons” because they are intended for Post Hoc (even though Scheffé are typically called “contrasts”)
- We have created an R Shiny web app to obtain
 - the **Scheffé, Scaled Scheffé, and Hollingsworth** maximum comparisons
 - the maximum **Barcikowski human-friendly comparison**, and all other statistically significant human-friendly comparisons
 - the relatively unknown **Brown-Forsythe adjustment** to the Scheffé MCP for **when the equal variances assumption is not met**

Purpose of Presentation

- To share results from recent research (especially, **congruence**) that supports the use of Barcikowski's Human-friendly comparisons method
- Further, we will share information about using the R Shiny App
- Finally, we share some examples of datasets from among several well-known design and analysis textbooks **that might have benefited from using Scheffé maximum comparisons** and Barcikowski human-friendly comparisons instead of focusing only on Pairwise comparisons

Congruence for Non-significance (robustness)

			Scheffé maximum comparison	Hollingsworth maximum comparison	1 st most explanatory Human-friendly comparison	2 nd most explanatory Human-friendly comparison
N	SD	Shape				
40,40,40,40	10,10,10,10	Normal	100.00%	100.00%	99.29%	98.13%
28,36,44,52	10,10,10,10	Normal	100.00%	99.70%	99.01%	97.94%
40,40,40,40	13,11,9,7	Normal	100.00%	100.00%	99.36%	98.32%
28,36,44,52	13,11,9,7	Normal	100.00%	99.64%	98.82%	97.40%
28,36,44,52	7,9,11,13	Normal	100.00%	99.76%	99.23%	98.35%
40,40,40,40	10,10,10,10	Skewed	100.00%	100.00%	99.25%	98.03%
28,36,44,52	10,10,10,10	Skewed	100.00%	99.61%	99.03%	97.95%
40,40,40,40	13,11,9,7	Skewed	100.00%	100.00%	99.34%	98.03%
28,36,44,52	13,11,9,7	Skewed	100.00%	99.69%	98.84%	97.53%
28,36,44,52	7,9,11,13	Skewed	100.00%	99.77%	99.28%	98.52%
40,40,40,40	10,10,10,10	Kurtotic	100.00%	100.00%	99.16%	98.02%
28,36,44,52	10,10,10,10	Kurtotic	100.00%	99.64%	99.01%	98.02%
40,40,40,40	13,11,9,7	Kurtotic	100.00%	100.00%	99.22%	98.01%
28,36,44,52	13,11,9,7	Kurtotic	100.00%	99.66%	98.80%	97.36%
28,36,44,52	7,9,11,13	Kurtotic	100.00%	99.74%	99.23%	98.39%

**Lowest
congruence**



Congruence for Significance (statistical power)

Means	Scheffé maximum comparison	Hollingsworth maximum comparison	1 st most explanatory Human-friendly comparison	2 nd most explanatory Human-friendly comparison
50, 50, 50, 54 ¹	100.00%	100.00%	97.52%	93.31%
50, 50, 50, 58 ¹	100.00%	100.00%	98.98%	96.62%
50, 50, 54, 54 ¹	100.00%	100.00%	96.95%	91.03%
50, 50, 54, 54 ²	100.00%	99.11%	96.17%	90.56%
50, 50, 54, 54 ³	100.00%	100.00%	96.94%	91.18%
50, 50, 54, 58 ¹	100.00%	100.00%	98.15%	94.37%
50, 50, 58, 58 ¹	100.00%	100.00%	99.24%	97.04%
50, 54, 54, 58 ¹	100.00%	100.00%	97.53%	92.35%

Lowest congruence

4-group results were presented at American Educational Research Association (AERA) in April 2023 and 5-group results were presented at Mid-Western Educational Research Association (MWER) in October 2023, and all results have been accepted for publication in the General Linear Model Journal (glmj.org).

2-unequal sample sizes, equal variances; 3-equal sample sizes, unequal variances



Value of Complex versus Pairwise Comparisons

- We reviewed many datasets used as examples for ANOVA in well-known **textbooks** and also many datasets provided by **R datasets** package
 - Most of these example datasets were also used to illustrate **Pairwise Multiple Comparison Procedures**
- We identified numerous examples from among these well-known datasets where the pairwise comparisons were not the most explanatory—**we will share several such examples**
- We believe there can be **value** in identifying, and making sense of, the **maximum Scheffé comparison** (which is frequently a complex comparison), or similarly, a **Barcikowski Human-friendly comparison**

Example: All 25 sets of coefficients for 4 groups

Comparison	Contrast/Comparison Coefficient					Comparison	Contrast/Comparison Coefficient			
	1	2	3	4			1	2	3	4
1	1.00	-0.50	-0.50	0		13	1.00	-0.33	-0.33	-0.33
2	1.00	-0.50	0	-0.50		14	-0.33	1.00	-0.33	-0.33
3	1.00	0	-0.50	-0.50		15	-0.33	-0.33	1.00	-0.33
4	0	1.00	-0.50	-0.50		16	-0.33	-0.33	-0.33	1.00
5	-0.50	1.00	-0.50	0		17	1.00	-1.00	0	0
6	-0.50	1.00	0	-0.50		18	1.00	0	-1.00	0
7	-0.50	0	1.00	-0.50		19	1.00	0	0	-1.00
8	0	-0.50	1.00	-0.50		20	0	1.00	-1.00	0
9	-0.50	-0.50	1.00	0		21	0	1.00	0	-1.00
10	-0.50	-0.50	0	1.00		22	0	0	1.00	-1.00
11	-0.50	0	-0.50	1.00		23	0.50	0.50	-0.50	-0.50
12	0	-0.50	-0.50	1.00		24	0.50	-0.50	0.50	-0.50
						25	0.50	-0.50	-0.50	0.50

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

i Information

Total number of Comparisons tested:
[1] 25

	SSQ	Coef1	Coef2	Coef3	Coef4	diff	lwr.ci	upr.ci	pval	Cohens.d
24	0.9298	0.5000	-0.5000	0.5000	-0.5000	8.0000	0.3066	15.6934	0.0387	0.9643
10	0.8926	1.0000	-0.5000	0.0000	-0.5000	9.6000	0.1775	19.0225	0.0444	1.1571
5	0.7557	1.0000	0.0000	0.0000	-1.0000	10.2000	-0.6801	21.0801	0.0734	1.2294
16	0.7163	-0.5000	0.0000	-0.5000	1.0000	-8.6000	-18.0225	0.8225	0.0850	1.0366

Showing 1 to 4 of 4 entries

Previous 1 Next

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Coef4	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	2.1190	-1.2866	0.9082	-1.7406	1,3-2,4	26.4273	2.0986	50.7559	0.0285	3.1853
ScaledMAX	0.7000	-0.4250	0.3000	-0.5750	1,3-2,4	8.7300	0.6933	16.7667	0.0285	1.0522
HollingsworthMAX	0.6701	-0.4068	0.2872	-0.5504	1,3-2,4	8.3570	0.6636	16.0504	0.0285	1.0073
BarcikowskiMAX	0.5000	-0.5000	0.5000	-0.5000	1,3-2,4	8.0000	0.3066	15.6934	0.0387	0.9643

DV	Days_to_Complete
Group	IRS_Region
1	East
2	Midwest
3	South
4	West

- Output shows comparisons that were statistically significant at alpha = .15
- Family 13-24
- No pairwise Scheffé SIG (but 1v4 was SIG as Tukey)
- Scheffé MAX itself is hard to interpret

Stevens (2007) IRS Data (p. 97)

Example contrasts from earlier in presentation

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Adjanin and Brooks (2023)

i Information

Total number of Comparisons tested:
[1] 6

	SSQ	Coef1	Coef2	Coef3	diff	lwr.ci	upr.ci	pval	Cohens.d
5	0.1166	-0.5000	1.0000	-0.5000	-0.2678	-0.5228	-0.0128	0.0369	0.4182
2	0.1081	0.0000	1.0000	-1.0000	-0.2977	-0.5410	-0.0544	0.0116	0.4649
4	0.0690	1.0000	-1.0000	0.0000	0.2379	-0.1093	0.5851	0.2425	0.3715
6	0.0520	-0.5000	-0.5000	1.0000	0.1788	-0.0429	0.4005	0.1412	0.2792

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Group	Pseudo-Experimental VR Group
1	Computer
2	Oculus
3	SmartPhone

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	0.4929	-6.6159	6.1230	1,3-2	1.9403	0.3621	3.5186	0.0111	3.0298
ScaledMAX	0.0745	-1.0000	0.9255	1,3-2	0.2933	0.0547	0.5318	0.0111	0.4580
HollingsworthMAX	0.2665	-0.8016	0.5351	1,3-2	0.2227	0.0305	0.4150	0.0183	0.3478
BarcikowskiMAX	-0.5000	1.0000	-0.5000	2-1,3	-0.2678	-0.5228	-0.0128	0.0369	0.4182

- Default example on R Shiny App website
- Oculus VR goggles vs other rather than only Oculus vs Phone
- Family comes from DescTools output

Additional Results

Descriptive Statistics are from `psych::describeBy()` and `psych::describe()`

Descriptive Statistics

BoxPlots

Group	n	mean	sd	median	min	max	range	skew	kurtosis	se
1	31	4.2016	0.7428	4.2500	2.7500	5.0000	2.2500	-0.5854	-0.9511	0.1334
2	62	3.9637	0.3837	4.0000	3.0000	5.0000	2.0000	-0.0546	0.4522	0.0487
3	131	4.2615	0.7077	4.5000	1.5000	5.0000	3.5000	-1.1203	1.1978	0.0618
TOTAL	224	4.1708	0.6506	1.5000	5.0000	3.5000	0.0435		224.0000	4.1708

Group	Pseudo-Experimental VR Group
1	Computer
2	Oculus
3	SmartPhone

Adjanin
and
Brooks
(2023)

continued

Omnibus Test & Assumptions

i Information

Omnibus ANOVA

Homoscedasticity Assumption

Normality Assumption

	Test	Statistic	df1	df2	Pval
1	Fisher's F	4.5897	2.0000	221.0000	0.0111
2	Welch's F	7.4848	2.0000	76.8525	0.0011
3	Brown-Forsythe F	4.7669	2.0000	77.4731	0.0112
4	Kruskal-Wallis X2	17.1964	2.0000		0.0002

- Contains all information necessary for complete One-way ANOVA analysis, including descriptive statistics and tests of assumptions

i Codebook for Variables

jmv::anovaOneW with Games-Howell & Assumptions | jmv::ANOVA with Helmert, Tukey, Scheffe, and Effect Sizes

Adjanin and Brooks (2023) continued

ANOVA

ANOVA - DV

	Sum of Squares	df	Mean Square	F	p	η^2
Group	3.764880	2	1.8824402	4.589743	0.0111426	0.0398797
Residuals	90.641091	221	0.4101407			

CONTRASTS

Contrasts - Group

	Estimate	SE	t	p
1 - 2, 3	0.08903287	0.12516728	0.7113111	0.4776416
2 - 3	-0.29774070	0.09872192	-3.0159534	0.0028616

POST HOC TESTS

Post Hoc Comparisons - Group

Group	Group	Mean Difference	SE	df	t	p-tukey	p-scheffe	Cohen's d
1	- 2	0.23790323	0.14087412	221.0000	1.6887646	0.2117589	0.2424789	0.37147869
	- 3	-0.05983748	0.12791087	221.0000	-0.4678061	0.8864484	0.8964013	-0.09343441
2	- 3	-0.29774070	0.09872192	221.0000	-3.0159534	0.0080227	0.0115984	-0.46491310

Note. Comparisons are based on estimated marginal means

Group	Pseudo-Experimental VR Group
1	Computer
2	Oculus
3	SmartPhone

- Includes output from the jmv package in R for both Games-Howell and Tukey (and Scheffé)
- Also includes Helmert contrasts for information... but these are UNADJUSTED p values

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Toothaker (1991) Table 3.3 (p. 72)

i Information

Total number of Comparisons tested:
[1] 75

	SSQ	Coef1	Coef2	Coef3	Coef4	Coef5	diff	lwr.ci	upr.ci	pval	Cohens.d
40	9.1669	-0.5000	-0.5000	0.0000	0.0000	1.0000	9.9500	4.9738	14.9262	0.0001	3.7081
60	7.6445	-0.3333	-0.3333	-0.3333	0.0000	1.0000	8.5667	3.8750	13.2583	0.0002	3.1926
7	7.5111	1.0000	0.0000	0.0000	0.0000	-1.0000	-10.4000	-16.1461	-4.6539	0.0002	3.8758
58	7.4084	-0.3333	-0.3333	0.0000	-0.3333	1.0000	8.4333	3.7417	13.1250	0.0002	3.1429
65	6.7167	-0.2500	-0.2500	-0.2500	-0.2500	1.0000	7.7750	3.2323	12.3177	0.0004	2.8976

Showing 1 to 5 of 32 entries

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- Scheffé Family 345-12 not most explanatory after “humanized” (two coefficients very close to 0)
- 345-12 Family appears as 6th contrast on page 2 of results
- Barcikowski MAX does not include them (they are 0)
- Could simplify the SchefféMAX and test it specifically, but there could be multiple ways to simplify it
- The Barcikowski comparisons do this automatically

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Coef4	Coef5	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	-1.1354	-0.8909	0.1141	0.2227	1.6895	3,4,5-1,2	18.4076	9.3223	27.4929	0.0000	6.8601
ScaledMAX	-0.5603	-0.4397	0.0563	0.1099	0.8338	3,4,5-1,2	9.0842	4.6006	13.5678	0.0000	3.3855
HollingsworthMAX	-0.5078	-0.3984	0.0510	0.0996	0.7556	3,4,5-1,2	8.2321	4.1690	12.2952	0.0000	3.0679
BarcikowskiMAX	-0.5000	-0.5000	0.0000	0.0000	1.0000	5-1,2	9.9500	4.9738	14.9262	0.0001	3.7081

Based on Miller (1981)

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Tamhane and Dunlop (2000) Table 12.5 (p. 479)

i Information

Total number of Comparisons tested:
[1] 25

	SSQ	Coef1	Coef2	Coef3	Coef4	diff	lwr.ci	upr.ci	pval	Cohens.d
18	6.0495	-0.5000	-0.5000	0.0000	1.0000	12.5529	6.7574	18.3484	0.0000	3.0123
23	6.0098	0.5000	0.5000	-0.5000	-0.5000	-10.2157	-14.9477	-5.4837	0.0000	2.4515
5	5.5153	1.0000	0.0000	0.0000	-1.0000	-13.8400	-20.5321	-7.1479	0.0000	3.3212
9	5.0798	1.0000	0.0000	-0.5000	-0.5000	-11.5029	-17.2984	-5.7074	0.0001	2.7604
22	4.2559	-0.3333	-0.3333	-0.3333	1.0000	9.9267	4.4626	15.3907	0.0002	2.3821

Showing 1 to 5 of 16 entries

Previous 1 2 3 4 Next

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Coef4	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	-1.5536	-0.9282	0.6731	1.8087	3,4-1,2	28.8130	16.2933	41.3327	0.0000	6.9143
ScaledMAX	-0.6260	-0.3740	0.2712	0.7288	3,4-1,2	11.6094	6.5650	16.6539	0.0000	2.7860
HollingsworthMAX	-0.5872	-0.3508	0.2544	0.6836	3,4-1,2	10.8903	6.1583	15.6223	0.0000	2.6134
BarcikowskiMAX	-0.5000	-0.5000	0.0000	1.0000	4-1,2	12.5529	6.7574	18.3484	0.0000	3.0123

DV	Test_Scores
Group	Teaching_Method
1	1_Case
2	2_Formula
3	3_Equation
4	4_Unitary_Analysis

- Family 12-34 is 2nd most explanatory after being “Humanized”
- **One Barcikowski comparison is more explanatory than the Scheffé “family”**
- Pairwise 3rd from Sparks (1963)

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Chick Weight (R dataset Day 21 only)

Information

Total number of Comparisons tested:
[1] 25

	SSQ	Coef1	Coef2	Coef3	Coef4	diff	lwr.ci	upr.ci	pval	Cohens.d
7	1.0462	1.0000	0.0000	-1.0000	0.0000	-92.5500	-167.7376	-17.3624	0.0101	1.4465
9	0.9575	1.0000	0.0000	-0.5000	-0.5000	-76.6778	-140.0053	-13.3503	0.0117	1.1984
19	0.8936	-0.5000	-0.5000	1.0000	0.0000	74.0750	4.1309	144.0191	0.0340	1.1578
23	0.8275	0.5000	0.5000	-0.5000	-0.5000	-58.2028	-115.2060	-1.1995	0.0437	0.9097
1	0.7372	1.0000	-0.3333	-0.3333	-0.3333	-63.4352	-121.5461	-5.3243	0.0273	0.9915

Showing 1 to 5 of 7 entries

Previous 1 2 Next

Scheffe Tests of Maximum Comparisons assuming equal Variances

Information

	Coef1	Coef2	Coef3	Coef4	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	-2.7396	-0.1668	2.1586	0.7478	3,4-1,2	239.0904	52.5729	425.6079	0.0069	3.7369
ScaledMAX	-0.9426	-0.0574	0.7427	0.2573	3,4-1,2	82.2612	18.0882	146.4342	0.0069	1.2857
HollingsworthMAX	-0.7035	-0.1571	0.6650	0.1956	3,4-1,2	67.6319	14.2644	120.9993	0.0077	1.0571
BarcikowskiMAX	1.0000	0.0000	-1.0000	0.0000	1-3	-92.5500	-167.7376	-17.3624	0.0101	1.4465

4 protein diets

- Family 12-34 for SchefféMAX is 4th most explanatory after being "Humanized"
- 2 coefficients closer to 0 so BarcikowskiMAX is a different "family"
- Sometimes PAIRWISE is the most explanatory**

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Stevens (2007) Sesame Street Data (p. 100)

Information

Total number of Comparisons tested:
[1] 25

	SSQ	Coef1	Coef2	Coef3	Coef4	diff	lwr.ci	upr.ci	pval	Cohens.d
9	1.1547	1.0000	0.0000	-0.5000	-0.5000	-12.9782	-17.4947	-8.4617	0.0000	1.3161
23	1.0374	0.5000	0.5000	-0.5000	-0.5000	-10.0439	-13.6360	-6.4519	0.0000	1.0185
5	0.9285	1.0000	0.0000	0.0000	-1.0000	-13.4379	-18.6064	-8.2694	0.0000	1.3627
1	0.8679	1.0000	-0.3333	-0.3333	-0.3333	-10.6083	-14.9009	-6.3157	0.0000	1.0758
7	0.8058	1.0000	0.0000	-1.0000	0.0000	-12.5185	-17.6493	-7.3877	0.0000	1.2695

Showing 1 to 5 of 19 entries

Previous 1 2 3 4 Next

Scheffe Tests of Maximum Comparisons assuming equal Variances

Information

	Coef1	Coef2	Coef3	Coef4	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	-5.4001	-1.7459	3.2799	3.8661	3,4-1,2	82.7663	54.9992	110.5333	0.0000	8.3931
ScaledMAX	-0.7557	-0.2443	0.4590	0.5410	3,4-1,2	11.5821	7.6965	15.4678	0.0000	1.1745
HollingsworthMAX	-0.7308	-0.1918	0.4191	0.5035	3,4-1,2	10.8868	7.2308	14.5429	0.0000	1.1040
BarcikowskiMAX	1.0000	0.0000	-0.5000	-0.5000	1-3,4	-12.9782	-17.4947	-8.4617	0.0000	1.3161

- Another example where the “Family” changes

But...

- An example of Violation of Homogeneity of Variances (see next slide)

From Educational Testing Service

Omnibus Test & Assumptions

i Information

Omnibus ANOVA

Homoscedasticity Assumption

Normality Assumption

	Test	Statistic	df1	df2	Pval
1	Breusch-Pagan	10.7778	3.0000		0.0130
2	Levene (mean)	8.1381	3.0000	236.0000	0.0000
3	Levene (median)	7.3416	3.0000	236.0000	0.0001
4	Levene (zero correction)	7.5196			0.0001
5	Levene (zero removal)	7.4444			0.0001

Omnibus Test & Assumptions

i Information

Omnibus ANOVA

Homoscedasticity Assumption

Normality Assumption

	Test	Statistic	df1	df2	Pval
1	Fisher's F	23.4812	3.0000	236.0000	0.0000
2	Welch's F	30.2588	3.0000	130.4942	0.0000
3	Brown-Forsythe F	24.1719	3.0000	218.1689	0.0000
4	Kruskal-Wallis X2	64.6661	3.0000		0.0000

But...

- **An example of Violation of Homogeneity of Variances**
- Welch is statistically significant (as well as Brown-Forsythe omnibus test)

From Educational Testing Service

Stevens (2007) Sesame Street Data (p. 100)

Brown-Forsythe Adjustments of Scheffe Tests for Unequal Variances

i Information

Barcikowski MAX

Barcikowski 2nd

Barcikowski 3rd

Barcikowski 4th

Scaled Scheffe MAX

Hollingsworth MAX

COMPARISON 1 HAS COEFFICIENTS 1 0 -0.5 -0.5

BROWN-FORSYTHE SCHEFFE (UNEQUAL VARIANCES, BALANCED OR UNBALANCED GROUP SIZES))

COMPARISON IS STATISTICALLY SIGNIFICANT WHEN BROWN-FORSYTHE F (BF_F_Stat) IS LARGER THAN CONTRAST_BFCRIT

ALPHA	BF_Critical	Contrast_BFcrit	BF_F_Stat	BF_Sig	Estimate
1	0.10	2.126232	6.378695	91.3293	TRUE 12.9782
2	0.05	2.674019	8.022056	91.3293	TRUE 12.9782
3	0.01	3.935294	11.805883	91.3293	TRUE 12.9782

Brown-Forsythe Adjustments of Scheffe Tests for Unequal Variances

i Information

Barcikowski MAX

Barcikowski 2nd

Barcikowski 3rd

Barcikowski 4th

Scaled Scheffe MAX

Hollingsworth MAX

Original Scheffe comparison coefficients were: -5.4 -1.746 3.28 3.866
 Scaled Scheffe comparisons were original Coefficients divided by: 7.146027
 SCALED SCHEFFE COMPARISON HAS COEFFICIENTS -0.756 -0.244 0.459 0.541

BROWN-FORSYTHE SCHEFFE (UNEQUAL VARIANCES, BALANCED OR UNBALANCED GROUP SIZES))

COMPARISON IS STATISTICALLY SIGNIFICANT WHEN BROWN-FORSYTHE F (BF_F_Stat) IS LARGER THAN CONTRAST_BFCRIT

ALPHA	BF_Critical	Contrast_BFcrit	BF_F_Stat	BF_Sig	Estimate
1	0.10	2.126232	6.378695	85.53974	TRUE 1.58214
2	0.05	2.674019	8.022056	85.53974	TRUE 1.58214
3	0.01	3.935294	11.805883	85.53974	TRUE 1.58214

- Provides Brown-Forsythe robust tests for SchefféMAX, Hollingsworth, and top 4 Barcikowski
- **Need to compare statistic to critical value (no calculation of p values available)**

From Educational Testing Service

Stevens (2007) Sesame Street Data (p. 100)

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Information

Total number of Comparisons tested:
[1] 196

	SSQ	Coef1	Coef2	Coef3	Coef4	Coef5	Coef6	diff	lwr.ci	upr.ci	pval	Cohens.d
193	155.804	-0.3333	0.3333	0.3333	-0.3333	0.3333	-0.3333	-36.8333	-39.7929	-33.8738	0.0000	10.1916
67	151.602	1.0000	-0.5000	-0.5000	0.0000	0.0000	0.0000	54.5000	50.0419	58.9581	0.0000	15.0799
66	150.215	-0.5000	1.0000	0.0000	-0.5000	0.0000	0.0000	-54.2500	-58.9499	-49.5501	0.0000	15.0108
174	138.806	-0.2500	0.5000	0.5000	-0.2500	-0.2500	-0.2500	-36.8750	-40.0713	-33.6787	0.0000	10.2032
19	137.809	1.0000	-1.0000	0.0000	0.0000	0.0000	0.0000	60.0000	54.6888	65.3112	0.0000	16.6018

Showing 1 to 5 of 181 entries

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Group	feed
1	casein
2	horsebean
3	linseed
4	meatmeal
5	soybean
6	sunflower

Scheffe Tests of Maximum Comparisons assuming equal Variances

Information

	Coef1	Coef2	Coef3	Coef4	Coef5	Coef6	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	2.0798	-1.7919	-1.3748	1.1633	-0.5346	0.4583	1,4,6-2,3,5	170.2087	157.8044	182.6130	0.0000	47.0961
ScaledMAX	0.5619	-0.4841	-0.3714	0.3143	-0.1444	0.1238	1,4,6-2,3,5	45.9857	42.6344	49.3370	0.0000	12.7241
HollingsworthMAX	0.5880	-0.5913	-0.3751	0.3620	-0.1196	0.1360	1,4,6-2,3,5	50.8744	47.1535	54.5954	0.0000	14.0768
BarcikowskiMAX	-0.3333	0.3333	0.3333	-0.3333	0.3333	-0.3333	2,3,5-1,4,6	-36.8333	-39.7929	-33.8738	0.0000	10.1916

- Four Human contrasts more explanatory than first Pairwise
- Maybe something useful theoretically from combining 2,3,5 together vs 1,4,6
- Or... 1 vs 23
- Or... 2 vs 14
- Or... 23 vs 1456

chickwts
(R dataset)

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

Keselman Cribbie & Holland (2004)

Pairwise multiple comparison test procedures: An update for clinical child and adolescent psychologists

i Information

Total number of Comparisons tested:
[1] 75

	SSQ	Coef1	Coef2	Coef3	Coef4	Coef5	diff	lwr.ci	upr.ci	pval	Cohens.d
15	2.1272	1.0000	0.0000	0.0000	-0.5000	-0.5000	-1.4772	-2.1888	-0.7657	0.0000	1.7863
66	2.0849	0.5000	0.5000	-0.3333	-0.3333	-0.3333	-1.0901	-1.6204	-0.5597	0.0000	1.3181
7	2.0036	1.0000	0.0000	0.0000	0.0000	-1.0000	-1.6555	-2.4771	-0.8339	0.0000	2.0018
40	2.0010	-0.5000	-0.5000	0.0000	0.0000	1.0000	1.4327	0.7212	2.1443	0.0000	1.7325
43	1.8900	1.0000	0.0000	-0.3333	-0.3333	-0.3333	-1.3128	-1.9837	-0.6420	0.0000	1.5875

Showing 1 to 5 of 38 entries

Previous 1 2 3 4 5 ... 8 Next

DV	Y
Group	Level
1	1_TwoBelow
2	2_OneBelow
3	3_Same
4	4_OneAbove
5	5_TwoAbove

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Coef4	Coef5	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	-2.9633	-1.4577	0.3623	1.4269	2.6318	3,4,5-1,2	5.9176	3.3195	8.5158	0.0000	7.1556
ScaledMAX	-0.6703	-0.3297	0.0820	0.3228	0.5953	3,4,5-1,2	1.3385	0.7508	1.9262	0.0000	1.6185
HollingsworthMAX	-0.6626	-0.3259	0.0810	0.3191	0.5885	3,4,5-1,2	1.3232	0.7423	1.9042	0.0000	1.6000
BarcikowskiMAX	1.0000	0.0000	0.0000	-0.5000	-0.5000	1-4,5	-1.4772	-2.1888	-0.7657	0.0000	1.7863

- Family 345-12 but two coefficients close to 0
- Barcikowski does not include them
- TwoBelow vs (OneAbove & TwoAbove)
- Below vs (Same & Above)
- TwoBelow vs TwoAbove

Barcikowski's Most Explanatory Human-Friendly Comparisons (with Scheffe tests assuming equal variances)

i Information

Total number of Comparisons tested:
[1] 25

	SSQ	Coef1	Coef2	Coef3	Coef4	diff	lwr.ci	upr.ci	pval	Cohens.d
2	1.8134	0.0000	1.0000	-0.5000	-0.5000	-13.3333	-25.6573	-1.0094	0.0308	1.6493
4	1.7213	0.0000	1.0000	0.0000	-1.0000	-15.0000	-29.2304	-0.7696	0.0363	1.8554
20	1.6372	-0.3333	1.0000	-0.3333	-0.3333	-11.9444	-23.5636	-0.3253	0.0424	1.4775
13	1.4893	-0.5000	1.0000	0.0000	-0.5000	-12.0833	-24.4073	0.2406	0.0560	1.4946

Showing 1 to 4 of 4 entries

Previous 1 Next

Scheffe Tests of Maximum Comparisons assuming equal Variances

i Information

	Coef1	Coef2	Coef3	Coef4	Family	Diff	lwr.ci	upr.ci	pval	Cohens.d
ScheffeMAX	0.0458	-1.9695	0.5954	1.3283	1,3,4-2	27.2909	2.6430	51.9387	0.0264	3.3757
ScaledMAX	0.0233	-1.0000	0.3023	0.6744	1,3,4-2	13.8566	1.3420	26.3712	0.0264	1.7140
HollingsworthMAX	0.0187	-0.8041	0.2431	0.5423	1,3,4-2	11.1415	1.0790	21.2039	0.0264	1.3781
BarcikowskiMAX	0.0000	1.0000	-0.5000	-0.5000	2-3,4	-13.3333	-25.6573	-1.0094	0.0308	1.6493

New_Value	Original_Value
DV	SystolicBP
Group	Treatment
1	Biofeedback
2	Combination
3	Diet
4	Drug

Their example was a priori contrasts:

- Drug vs Bio
- Drug vs Diet
- Bio vs Diet
- **Combo vs Avg**
- Combo vs Drug was only significant Tukey

Hypothetical data

Maxwell and Delaney (2004) Table 5.4 (p. 206)

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Thank you!

