
Subject: Help with the F-test. mpftest.pro in particular.
Posted by [cgguido](#) on Fri, 06 Apr 2007 15:55:15 GMT
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Hi all,

I am trying to figure out how the F-test works.

I created two fake datasets with 1e6 elements and a variance of 4

```
n = 1e6
s = 4
i1 = randomn(sss, n)*s
i2 = randomn(sss, n)*s
```

I then calculate the f value as the ration of the largest variance to the smallest (the two sets have the same number of degrees of freedom, n)

```
var = [variance(i1), variance(i2)]
vv = max(var, min=v)
f = vv/v
```

Then I print the probability that the variances are similar due to pure chance (should be close to zero because the variances are *set* to be th same)

```
print, mpftest(f, n, n)
--> 0.47958397
```

I must be doing something very wrong :-(

Can somebody help please?

Thanks,
Gianguido
