Subject: Re: Help with the F-test. mpftest.pro in particular.
Posted by cgguido on Wed, 18 Apr 2007 21:49:54 GMT
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Thanks fo ryour help, and yes, the description is *in* the code :-(

I still don't understand what it all means and have been looking for
an understandable text on statisitcs :-(

I might have a more intelligent question once I read up on this.

Thanks,

G

On Apr 6, 2:49 pm, "Wayne Landsman" <vze49...@verizon.net> wrote:
> On Apr 6, 11:55 am, "Gianguido Cianci" <gianguido.cia...@gmail.com>
> wrote:
>
>> Then I print the probability that the variances are similar due to
>> pure chance
>
> This is not what mpftest computes -- instead "The function MPFTEST()
> computes the probability for a value drawn from the F-distribution to
> equal or exceed the given value of F."
>
>> print, mpftest(f, n, n)
>> --> 0.47958397
>
> So for the null hypothesis, one would expect to obtain a value larger
> than the observed value of f about half the time, i.e. the null
> hypothesis (that the two variances come from the same distribution) is
> consistent with the data.
>
> For comparison, suppose the variance from the second dataset had been
> 1% larger
>
> IDL> print,mpftest(f*1.01,n-1,n-1)
> 2.6478877e-07
>
> then the null hypothesis could be rejected with very high
> confidence. (Then sensitivity to the value of f comes because of
> the large number (1e6) of degrees of freedom in your example.) --
> Wayne
>
> P.S. For those not in the know, MPFTEST is not an intrinsic IDL
> function, but part of Craig Markwardt's great