MORE ON TRANSFORMATIONS

Suppose we originally have response variable Y_i for the ith treatment group. Our original intent was to test

$$H_0: \mu_1 = \mu_2 = \ldots = \mu_t$$

against

$$H_a: \text{At least two of the } \mu_i\text{'s differ.}$$

If we transform by f, we now have transformed response $U_i = f(Y_i)$ for the ith group. We will assume that f is monotone -- that is, it either preserves order or reverses order; in either case, f is invertible -- that is, we know variable Y_i if we know U_i.

Letting $\mu_i^* = E(U_i)$ we test

$$H_0^*: \mu_1^* = \mu_2^* = \ldots = \mu_t^*$$

against

$$H_a^*: \text{At least two of the } \mu_i^*\text{'s differ.}$$

If the model is correct for the transformed variables, then in particular each U_i is normal with variance $(\sigma^*)^2$. Thus, if the model is correct for the transformed variables, H_0 says that all U_i's have the same distribution, so it would follow that all Y_i's have the same distribution, and hence the same mean. In other words, if the model is correct for the transformed variables, then H_0^* implies H_0. Thus: if we do not reject H_0^* then it is reasonable to say that the data are consistent with H_0.

Still assuming the model is correct, is the converse of the above conclusion true? Equivalently (assuming the model is correct), if we know H_0^* is false, can we conclude that H_0 is false? I have seen this asserted, and it seems to be true for the transformations I have checked, but I haven't found a proof for it. It certainly is *not* the case that the mean of Y_i transforms to the mean of U_i.

However, we *can* assert that the *median* of Y_i transforms to the *median* of U_i, which, since U_i is normal, is the same as the mean of U_i. Thus if we reject H_0^*, we have evidence *against* the hypothesis

$$H_0': \text{The medians of the } Y_i\text{'s are all the same}$$

in favor of

$$H_a': \text{At least two of the medians of the } Y_i\text{'s differ.}$$

Confidence intervals with transformed variables

- We can "backtransform" a confidence interval for the mean of a transformed variable to a CI for the *median* of the original variable. Usually the resulting confidence interval for the median is *not* symmetric about the median.
- We can form confidence intervals for differences of means (or other contrasts) with the transformed data, but the interpretation needs to be made in terms of the transformed variables.

If we need confidence intervals for differences of means or other contrasts, we need to work with the original data. A variety of methods of analysis have been developed. These include:
- Satterthwaite's approximation, discussed in Section 5.6.3 of the text.
- General linear models (There are entire books and courses devoted to this topic.)
- Weighted ANOVA can be used when the ratio of the variances in the different groups is known -- for example, when responses in the ith are the average of n_i measurements, but the variance of individual measurements is the same for all groups.
- The Welch procedure for contrasts. This is a generalization of the "unpooled t-test' for comparing two means.
- The Brown-Forsythe modified F-test.

Note: Another possible problem with transforming data is that transformations can produce values for the response that don't make sense in the original context. For example, if we transform by square roots, then assuming the square root has a normal distribution isn't entirely accurate because the normal distribution could have negative values. Depending on the situation, this might or might not be a concern. If, for example, the transformed variable has mean 20 and standard deviation 1, there is likely to be no problem. However, if the interest in the original question is in rare events, then this "negative tail" scenario could make the analysis totally unhelpful.

Box-Cox Transformations

This is a computerized method of finding possible transformations in the power family (including logs) to attempt to equalize variance and achieve normality. It is not implemented in Minitab (although there are macros available for Box-Cox there). We will not use this method in this course.