

SAS Output from Example

General Linear Models Procedure

Number of observations in data set = 8

Repeated Measures Analysis of Variance

Repeated Measures Level Information

Dependent Variable	VV1	VV2	VV3	VV4	VV5	VV6
Level of VENTVOL	1	2	3	4	5	6

Manova Test Criteria and Exact F Statistics for
the Hypothesis of no VENTVOL Effect

H = Type III SS&CP Matrix for VENTVOL E = Error SS&CP Matrix

S=1 M=1.5 N=0.5

Statistic	Value	F	Num DF	Den DF	Pr > F
Wilks' Lambda	0.17008800	2.9276	5	3	0.2028
Pillai's Trace	0.82991200	2.9276	5	3	0.2028
Hotelling-Lawley Trace	4.87930953	2.9276	5	3	0.2028
Roy's Greatest Root	4.87930953	2.9276	5	3	0.2028

- $F = \frac{n-t+1}{(n-1)(t-1)} T^2 = \frac{3}{35} T^2 = 2.9276$ has the $F_{5,3}$ distribution ($p = .2028$)

SAS Output from Example

Manova Test Criteria and Exact F Statistics for
the Hypothesis of no HEIGHT Effect

H = Type III SS&CP Matrix for HEIGHT E = Error SS&CP Matrix

Statistic	Value	F	Num DF	Den DF	Pr > F
Wilks' Lambda	0.20616620	21.8192	3	17	0.0001
Pillai's Trace	0.79383380	21.8192	3	17	0.0001
Hotelling-Lawley Trace	3.85045564	21.8192	3	17	0.0001
Roy's Greatest Root	3.85045564	21.8192	3	17	0.0001

Analysis of Variance of Contrast Variables

HEIGHT.N represents the nth degree polynomial contrast for HEIGHT

Contrast Variable: HEIGHT.1

Source	DF	Type III SS	Mean Square	F Value	Pr > F
MEAN	1	89.87040000	89.87040000	51.83	0.0001
Error	19	32.94660000	1.73403158		

Contrast Variable: HEIGHT.2

Source	DF	Type III SS	Mean Square	F Value	Pr > F
MEAN	1	0.00800000	0.00800000	0.04	0.8480
Error	19	4.02700000	0.21194737		

Contrast Variable: HEIGHT.3

Source	DF	Type III SS	Mean Square	F Value	Pr > F
MEAN	1	0.00010000	0.00010000	0.00	0.9823
Error	19	3.74290000	0.19699474		

M Matrix Describing Transformed Variables

	H80	H85	H90	H95
MVAR1	1	-1	-1	1
MVAR2	-1	3	-3	1

Manova Test Criteria and Exact F Statistics for
the Hypothesis of no Overall INTERCEPT Effect

on the variables defined by the M Matrix Transformation

H = Type III SS&CP Matrix for INTERCEPT E = Error SS&CP Matrix

Statistic	Value	F	Num DF	Den DF	Pr > F
Wilks' Lambda	0.99800451	0.0180	2	18	0.9822
Pillai's Trace	0.00199549	0.0180	2	18	0.9822
Hotelling-Lawley Trace	0.00199948	0.0180	2	18	0.9822
Roy's Greatest Root	0.00199948	0.0180	2	18	0.9822

SAS Output

Multivariate Analysis of Variance

Manova Test Criteria and Exact F Statistics for
the Hypothesis of no Overall GENDER Effect
H = Type III SS&CP Matrix for GENDER E = Error SS&CP Matrix

	S=1	M=1	N=10			
Statistic	Value	F	Num DF	Den DF	Pr > F	
Wilks' Lambda	0.60230061	3.6317	4	22	0.0203	
Pillai's Trace	0.39769939	3.6317	4	22	0.0203	
Hotelling-Lawley Trace	0.66030051	3.6317	4	22	0.0203	
Roy's Greatest Root	0.66030051	3.6317	4	22	0.0203	

M Matrix Describing Transformed Variables

	D8	D10	D12	D14
MVAR1	-1	1	0	0
MVAR2	0	-1	1	0
MVAR3	0	0	-1	1

Manova Test Criteria and Exact F Statistics for
the Hypothesis of no Overall GENDER Effect
on the variables defined by the M Matrix Transformation
H = Type III SS&CP Matrix for GENDER E = Error SS&CP Matrix

	S=1	M=0.5	N=10.5			
Statistic	Value	F	Num DF	Den DF	Pr > F	
Wilks' Lambda	0.73988739	2.6953	3	23	0.0696	
Pillai's Trace	0.26011261	2.6953	3	23	0.0696	
Hotelling-Lawley Trace	0.35155702	2.6953	3	23	0.0696	
Roy's Greatest Root	0.35155702	2.6953	3	23	0.0696	

- The statistic for testing $H_0: \mu_b = \mu_g$ is $F = \frac{n_1 + n_2 - t - 1}{(n_1 + n - 2)t} T^2 = \frac{22}{100} T^2 = 3.6317$ with $t = 4$ and $n_1 + n_2 - t - 1 = 22$ df
- The statistic for testing parallelism of the μ -profiles is

$$F = \frac{n_1 + n_2 - (t - 1) - 1}{(n_1 + n - 2)(t - 1)} T^2 = \frac{23}{75} T^2 = 2.6953$$

with $t - 1 = 3$ and $n_1 + n_2 - (t - 1) - 1 = 23$ df