

Spearman correlation - admission

During the admission procedure, the evaluation was performed by commissions and by a special program. Based on the ranking of the ten students, decide whether both assessments are dependent.

Student	A	B	C	D	E	F	G
<i>commission grade</i>	<i>4</i>	<i>6</i>	<i>1</i>	<i>5</i>	<i>10</i>	<i>2</i>	<i>7</i>
<i>program grade</i>	<i>1</i>	<i>3</i>	<i>5</i>	<i>7</i>	<i>8</i>	<i>4</i>	<i>6</i>
difference							
difference squared							

H0....correlation between the two grading =0

H1....correlation between the two grading $\neq 0$

il program.

H	I	J
3	9	8
2	10	9

$$r_s = 1 - \frac{6 \sum_{i=1}^n d_i^2}{n^3 - n}$$

$n \setminus \alpha$	0.2	0.1	0.05	0.02	
4	1.000	1.000	—	—	
5	0.800	0.900	1.000	1.000	
6	0.657	0.829	0.886	0.943	1.
7	0.571	0.714	0.786	0.893	0.
8	0.524	0.643	0.738	0.833	0.
9	0.483	0.600	0.700	0.783	0.
10	0.455	0.564	0.648	0.745	0.
11	0.427	0.536	0.618	0.709	0.
12	0.406	0.503	0.587	0.678	0.
13	0.385	0.484	0.560	0.648	0.
14	0.367	0.464	0.538	0.626	0.
15	0.354	0.446	0.521	0.604	0.
16	0.341	0.429	0.503	0.582	0.
17	0.328	0.414	0.488	0.566	0.

$n \setminus \alpha$	0.1	0.05	0.02	0.01	$n \setminus \alpha$
4	1.000	1.000	—	—	18
5	0.800	0.900	1.000	1.000	19
6	0.657	0.829	0.886	0.943	20
7	0.571	0.714	0.786	0.893	21
8	0.524	0.643	0.738	0.833	22
9	0.483	0.600	0.700	0.783	23
10	0.455	0.564	0.648	0.745	24
11	0.427	0.536	0.618	0.709	25
12	0.406	0.503	0.587	0.678	26
13	0.385	0.484	0.560	0.648	27
14	0.367	0.464	0.538	0.626	28
15	0.354	0.446	0.521	0.604	29
16	0.341	0.429	0.503	0.582	30
17	0.328	0.414	0.488	0.566	

0.01	n \ α	0.2	0.1	0.05	0.02	0.01	
—	18	0.317	0.401	0.472	0.550	0.600	
—	19	0.309	0.391	0.460	0.535	0.584	
.000	20	0.299	0.380	0.447	0.522	0.570	
.929	21	0.292	0.370	0.436	0.509	0.556	
.881	22	0.284	0.361	0.425	0.497	0.544	
.833	23	0.278	0.353	0.416	0.486	0.532	
.794	24	0.271	0.344	0.407	0.476	0.521	
.755	25	0.265	0.337	0.398	0.466	0.511	
.727	26	0.259	0.331	0.390	0.457	0.501	
.703	27	0.255	0.324	0.383	0.449	0.492	
.679	28	0.250	0.318	0.375	0.441	0.483	
.654	29	0.245	0.312	0.368	0.433	0.475	
.635	30	0.240	0.306	0.362	0.425	0.467	
.618		rho critical values for 2-tailed test					

0.1	0.05	0.02	0.01
0.317	0.401	0.472	0.550
0.309	0.391	0.460	0.535
0.299	0.380	0.447	0.522
0.292	0.370	0.436	0.509
0.284	0.361	0.425	0.497
0.278	0.353	0.416	0.486
0.271	0.344	0.407	0.476
0.265	0.337	0.398	0.466
0.259	0.331	0.390	0.457
0.255	0.324	0.383	0.449
0.250	0.318	0.375	0.441
0.245	0.312	0.368	0.433
0.240	0.306	0.362	0.425
rho critical values for 1-tailed test			

Test1	Test2
80	65
50	60
36	35
58	39
72	48
60	44
56	48
68	61

You are given test results (points) from two subjects of 8 randomly selected. Determine the correlation of a linear dependence of these results by the S

$$r_s = 1 - \frac{6 \sum_{i=1}^n d_i^2}{n^3 - n}$$

$$r = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sqrt{\sum (X_i - \bar{X})^2 \sum (Y_i - \bar{Y})^2}}$$

d students.

pearman and Pearson coefficients.

n \ α						n \ α		
	0.2	0.1	0.05	0.02	0.01		0.2	0.1
4	1.000	1.000	—	—	—	18	0.317	0.401
5	0.800	0.900	1.000	1.000	—	19	0.309	0.391
6	0.657	0.829	0.886	0.943	1.000	20	0.299	0.380
7	0.571	0.714	0.786	0.893	0.929	21	0.292	0.370
8	0.524	0.643	0.738	0.833	0.881	22	0.284	0.361
9	0.483	0.600	0.700	0.783	0.833	23	0.278	0.353
10	0.455	0.564	0.648	0.745	0.794	24	0.271	0.344
11	0.427	0.536	0.618	0.709	0.755	25	0.265	0.337
12	0.406	0.503	0.587	0.678	0.727	26	0.259	0.331
13	0.385	0.484	0.560	0.648	0.703	27	0.255	0.324
14	0.367	0.464	0.538	0.626	0.679	28	0.250	0.318
15	0.354	0.446	0.521	0.604	0.654	29	0.245	0.312
16	0.341	0.429	0.503	0.582	0.635	30	0.240	0.306
17	0.328	0.414	0.488	0.566	0.618			

rho critical value

Pearson One-Tailed Test			
r crit.	.05	.025	.01
Two-Tailed Test			
df	.10	.05	.02
1	.988	.997	.9995
2	.900	.950	.980
3	.805	.878	.934
4	.729	.811	.882
5	.669	.754	.833
6	.622	.707	.789
7	.582	.666	.750
8	.549	.632	.716
9	.521	.602	.685
10	.497	.576	.658

0.05	0.02	0.01
0.472	0.550	0.600
0.460	0.535	0.584
0.447	0.522	0.570
0.436	0.509	0.556
0.425	0.497	0.544
0.416	0.486	0.532
0.407	0.476	0.521
0.398	0.466	0.511
0.390	0.457	0.501
0.383	0.449	0.492
0.375	0.441	0.483
0.368	0.433	0.475
0.362	0.425	0.467
is for 2-tailed test		

Data displays the association between the IQ of 10 adolescent in a sample with the number of hours they listen to rock music. Determine the strength of the correlation between IQ and rock music using both the Pearson's correlation coefficient and the Spearman's rank correlation coefficient.

IQ	Rock m.
99	2
120	0
98	25
102	45
123	14
105	20
85	15
110	19
117	22
90	4

rank IQ rank rock d

$$r_s = 1 - \frac{6 \sum_{i=1}^n d_i^2}{n^3 - n}$$

n \ α	0.2	0.1	0.05	0.02	0.01
4	1.000	1.000	—	—	—
5	0.800	0.900	1.000	1.000	—
6	0.657	0.829	0.886	0.943	1.000
7	0.571	0.714	0.786	0.893	0.929
8	0.524	0.643	0.738	0.833	0.886
9	0.483	0.600	0.700	0.783	0.833
10	0.455	0.564	0.648	0.745	0.786
11	0.427	0.536	0.618	0.709	0.750
12	0.406	0.503	0.587	0.678	0.720
13	0.385	0.484	0.560	0.648	0.700
14	0.367	0.464	0.538	0.626	0.679
15	0.354	0.446	0.521	0.604	0.658
16	0.341	0.429	0.503	0.582	0.638
17	0.328	0.414	0.488	0.566	0.618

rank to rock music per month.
 coefficient and Spearman's rank correlation. Compare the results.

$$\frac{d_i^2}{n}$$

$$r = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sqrt{\sum (X_i - \bar{X})^2 \sum (Y_i - \bar{Y})^2}}$$

df	n \ α	rho critical values for 2-tailed test				
		0.2	0.1	0.05	0.02	0.01
18	18	0.317	0.401	0.472	0.550	0.600
19	19	0.309	0.391	0.460	0.535	0.584
20	20	0.299	0.380	0.447	0.522	0.570
21	21	0.292	0.370	0.436	0.509	0.556
22	22	0.284	0.361	0.425	0.497	0.544
23	23	0.278	0.353	0.416	0.486	0.532
24	24	0.271	0.344	0.407	0.476	0.521
25	25	0.265	0.337	0.398	0.466	0.511
26	26	0.259	0.331	0.390	0.457	0.501
27	27	0.255	0.324	0.383	0.449	0.492
28	28	0.250	0.318	0.375	0.441	0.483
29	29	0.245	0.312	0.368	0.433	0.475
30	30	0.240	0.306	0.362	0.425	0.467

One-Tailed Test			
	.05	.025	.01
Two-Tailed Test			
df	.10	.05	.02
1	.988	.997	.9995
2	.900	.950	.980
3	.805	.878	.934
4	.729	.811	.882
5	.669	.754	.833
6	.622	.707	.789
7	.582	.666	.750
8	.549	.632	.716
9	.521	.602	.685
10	.497	.576	.658

Example: Ice Cream Sales

The local ice cream shop keeps track of how much ice cream they sell versus the temperature of the day. Formulate a null hypothesis and verify it by Pearson's and Spearman coefficients

$$r_s = 1 - \frac{6 \sum_{i=1}^n d_i^2}{n^3 - n}$$

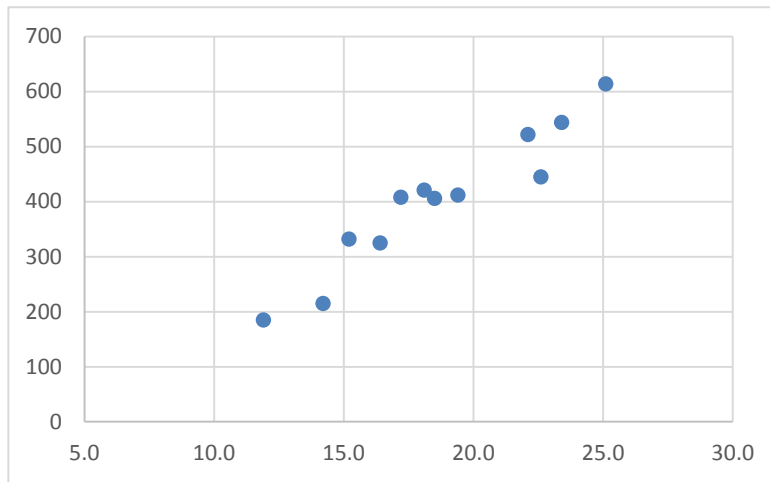
Temperature (°C)	Ice Cream Sales (\$)
14.2	215
16.4	325
11.9	185
15.2	332
18.5	406
22.1	522
19.4	412
25.1	614
23.4	544
18.1	421
22.6	445
17.2	408

rank temp.	rank sales	difference
11	11	0
9	10	-1
12	12	0
10	9	1
6	8	-2
4	3	1
5	6	-1
1	1	0
2	2	0
7	5	2
3	4	-1
8	7	1
		14
		0.915152

$$r = \frac{\sum (X_i - \bar{X})(Y_i - \bar{Y})}{\sqrt{\sum (X_i - \bar{X})^2 \sum (Y_i - \bar{Y})^2}}$$

	18.7	402.4167	
			diff.x*diff.y
Differences	-4.5	-187.417	838.6896
	-2.3	-77.4167	176.1229
	-6.8	-217.417	1472.998
	-3.5	-70.4167	244.6979
	-0.2	3.583333	-0.627083
	3.4	119.5833	409.5729
	0.7	9.583333	6.947917
	6.4	211.5833	1359.423
	4.7	141.5833	668.9813
	-0.6	18.58333	-10.68542
	3.9	42.58333	167.1396
	-1.5	5.583333	-8.235417
	176.9825	174754.9	5325.025

it day for the last 12 days:



n \ α
4
5
6
7
8
9
10
11
12
13
14
15
16
17

rs>crit
 crit(0.05)= 0.587
 H0 is rejected

sumsq.
rs

$$\frac{\sum (Y - \bar{Y})^2}{n}$$

Pearson		One-Tailed Test		
r crit.	.05	.025	.01	
Two-Tailed Test				
df	.10	.05	.02	
1	.988	.997	.9995	
2	.900	.950	.980	
3	.805	.878	.934	
4	.729	.811	.882	
5	.669	.754	.833	
6	.622	.707	.789	
7	.582	.666	.750	
8	.549	.632	.716	
9	.521	.602	.685	
10	.497	.576	.658	

r= 0.957507
 d.o.f= 10
 alpha= 0.05

critical(2) 0.576
 H0 is rejected
 r>critical

0.2	0.1	0.05	0.02	0.01	$n \backslash \alpha$	0.2	0.1	0.05
1.000	1.000	—	—	—	18	0.317	0.401	0.472
0.800	0.900	1.000	1.000	—	19	0.309	0.391	0.460
0.657	0.829	0.886	0.943	1.000	20	0.299	0.380	0.447
0.571	0.714	0.786	0.893	0.929	21	0.292	0.370	0.436
0.524	0.643	0.738	0.833	0.881	22	0.284	0.361	0.425
0.483	0.600	0.700	0.783	0.833	23	0.278	0.353	0.416
0.455	0.564	0.648	0.745	0.794	24	0.271	0.344	0.407
0.427	0.536	0.618	0.709	0.755	25	0.265	0.337	0.398
0.406	0.503	0.587	0.678	0.727	26	0.259	0.331	0.390
0.385	0.484	0.560	0.648	0.703	27	0.255	0.324	0.383
0.367	0.464	0.538	0.626	0.679	28	0.250	0.318	0.375
0.354	0.446	0.521	0.604	0.654	29	0.245	0.312	0.368
0.341	0.429	0.503	0.582	0.635	30	0.240	0.306	0.362
0.328	0.414	0.488	0.566	0.618		rho critical values for 2-tail		

0.02	0.01
0.550	0.600
0.535	0.584
0.522	0.570
0.509	0.556
0.497	0.544
0.486	0.532
0.476	0.521
0.466	0.511
0.457	0.501
0.449	0.492
0.441	0.483
0.433	0.475
0.425	0.467
ed test	