

Analysis of Covariance (ANCOVA)

Some background

ANCOVA can be considered as a special case of linear regression models that predict the outcome (or dependent variable) from one or more independent variables. The main conceptual distinction between ANCOVA and ANOVA is concerned with the fact that ANCOVA is an *adjusted* analysis. The analogy is like that made by the term *adjusted* in the term *adjusted R-squared*. In ANOVA, we might expect there to be other causes that influence a person's score other than the single factor provided (influence on their response for the sake of the participant's correct number after all). In other words, we assume that there are other variables that influence their score, so confounding, and hence, if these variables are assumed, then it is possible to control for the influence they have on the dependent variable by including them in the model. What, in effect, happens is that we carry out a regression equation to predict our dependent variable in the presence and the existence of covariates (the first block). In a second block, our experimental manipulations are entered in the form of what are called the main variables. We are then left with seeing what effect an independent variable has after the effect of the covariates. From this it is possible to identify the relationship between the main and dependent variables, controlling for confounding variables.

The purpose of including covariates in ANCOVA is twofold:

1. To reduce error variance when comparing an effect, we assess the effect of an experiment by comparing the amount of variability in the data that the experiment can explain against the variability that is present in the data. If we can explain more of the (unexplained) variance (due to error or confounding), then we reduce the error variance, increasing our chance of detecting a true effect of the experimental manipulation (ANOVA).
2. Adjustment of Covariates: In any experiment, there may be unexplained variables that confound the results. For example, that varies systematically with the experimental manipulation. If any variables are known to influence the dependent variable being measured, then ANCOVA is ideally suited to remove the bias of these variables. Once a possible confounding variable has been identified, it can be processed and controlled into the analysis.

The Example

Imagine that the researcher who conducted the memory study in their office suddenly realized that the state of the participant's report (happy or sad) would affect their participant's test score. Especially because the measure of their test performance, therefore, the researcher repeated the study on a different set of participants, but took a measure of the participant's state. The participant's state was measured in terms of how often they were smiling about school.

Assumptions in ANCOVA

ANCOVA has the same assumptions as any linear regression and therefore we should check that there are two required additional considerations: (1) independence of the covariate and treatment effects, and (2) homogeneity of regression slopes. The first one usually means that the covariate should vary differently across the groups in the analysis. In other words, if you do an ANCOVA to check using the groups as the independent variable and the covariate as the predictor, the analysis should be non-significant. This assumption is broken because we'll have a constant level (happy or sad) throughout, or just ANOVA and (Cohen, 2006).

When an ANCOVA is conducted we look at the overall regression between the covariate (continuous variable) over the groups as the regression line to the entire dataset, ignoring or effect group (person's feelings) by being the overall predictor. Therefore, assume that the overall relationship is that for all groups of participants, for example, if there is a positive relationship between the covariate and the dependent in one group, we assume that there is a positive relationship in all of the other groups too. However, the relationship between the covariate (continuous variable) and dependent differs across the groups then the overall regression model is inaccurate. If there are regression lines for all of the groups, this assumption is very important and is called the assumption of *homogeneity of regression slopes*. The basic idea is that of the assumption is to imagine plotting a regression line against the same experimental conditions with the covariate

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