



Tutorials and worked examples for simulation,
curve fitting, statistical analysis, and plotting.
<https://simfit.org.uk>

When the 2-way ANOVA assumptions are not justified, the Friedman nonparametric 2-way analysis of variance by ranks is often used. This investigates the score differences between k matched sets of size n . If $k = 2$ then the sign test, or else the Wilcoxon signed rank test, should be used.

From the main SIMFIT menu choose [Statistics], [ANOVA], then the Friedman test, and read in data from the default test file `anova2.tf1`. This has data for matched samples of eighteen rats under three different patterns of enforcement as follows.

```

1.00  3.00  2.00
2.00  3.00  1.00
1.00  3.00  2.00
1.00  2.00  3.00
3.00  1.00  2.00
2.00  3.00  1.00
3.00  2.00  1.00
1.00  3.00  2.00
3.00  1.00  2.00
3.00  1.00  2.00
2.00  3.00  1.00
2.00  3.00  1.00
3.00  2.00  1.00
2.00  3.00  1.00
2.50  2.50  1.00
3.00  2.00  1.00
3.00  2.00  1.00
2.00  3.00  1.00

```

Analysis then leads to the results below.

Friedman Nonparametric 2-way ANOVA	
Test Statistic (FR)	8.583
Number of degrees of freedom	2
Significance (i.e., p-value)	0.0137

As the data matrix represents scores rather than normally distributed variables with identical variances, the matrix was analyzed as a two way table using the nonparametric Friedman 2-way ANOVA procedure to test

H_0 : all medians are equal, against the alternative,

H_1 : they come from different populations.

For this analysis SIMFIT first rearranges these data into a $k = 3$ by $n = 18$ matrix, then ranks column scores for this transposed matrix as r_{ij} for row i and column j , assigning average ranks for ties, works out rank sums as $t_i = \sum_{j=1}^k r_{ij}$, then calculates FR given by

$$FR = \frac{12}{nk(k+1)} \sum_{i=1}^k (t_i - n(k+1)/2)^2.$$

For small samples, exact significance levels are calculated, while for large samples it is assumed that FR follows a χ^2_{k-1} distribution.