

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 \ α	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 \ α	0.1	0.05	0.02	0.01	n \ α
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 subjects. Determine the correlation of a linear dependence of these results by the Spearman's rank correlation coefficient.

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

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

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	0.952
8	0.524	0.643	0.738	0.833	0.88
9	0.483	0.600	0.700	0.783	0.83
10	0.455	0.564	0.648	0.745	0.79
11	0.427	0.536	0.618	0.709	0.75
12	0.406	0.503	0.587	0.678	0.72
13	0.385	0.484	0.560	0.648	0.71
14	0.367	0.464	0.538	0.626	0.69
15	0.354	0.446	0.521	0.604	0.68
16	0.341	0.429	0.503	0.582	0.66
17	0.328	0.414	0.488	0.566	0.64

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

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

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

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
20	0.299	0.380	0.447	0.522	0.570
21	0.292	0.370	0.436	0.509	0.556
22	0.284	0.361	0.425	0.497	0.544
23	0.278	0.353	0.416	0.486	0.532
24	0.271	0.344	0.407	0.476	0.521
25	0.265	0.337	0.398	0.466	0.511
26	0.259	0.331	0.390	0.457	0.501
27	0.255	0.324	0.383	0.449	0.492
28	0.250	0.318	0.375	0.441	0.483
29	0.245	0.312	0.368	0.433	0.475
30	0.240	0.306	0.362	0.425	0.467

rho critical values for 2-tailed test

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 that day for t
 Formulate a null hypothesis and verify it by Pearsons and Spearman coefficients

H0 there is no correlati

Spearman we accept H1 there is a correlatio

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 T°	Rank ice ci	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
rs		0.951049
Critical val		0.587

N 12
 N^3 1728

Pearsons

average	18.7	402.4166667	
			dx*dy
	-4.5	-187.4166667	838.6896
	-2.3	-77.41666667	176.1229
	-6.8	-217.4166667	1472.998
	-3.5	-70.41666667	244.6979
	-0.2	3.583333333	-0.62708
	3.4	119.5833333	409.5729
	0.7	9.583333333	6.947917
	6.4	211.5833333	1359.423
	4.7	141.5833333	668.9813
	-0.6	18.58333333	-10.6854
	3.9	42.58333333	167.1396
	-1.5	5.583333333	-8.23542
	-18.7	-402.4166667	7515.131
		525.7	336694.0903
			12840.16

r 0.965090023
 d.f 0.576

r =

the last 12 days:

ion between the number of ice cream sell and the temperature

in between the number of ice cream sell and the temperature

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

n \ α	0.2	0.1	0.05
4	1.000	1.000	—
5	0.800	0.900	1.000
6	0.657	0.829	0.886
7	0.571	0.714	0.786
8	0.524	0.643	0.738
9	0.483	0.600	0.700
10	0.455	0.564	0.648
11	0.427	0.536	0.618
12	0.406	0.503	0.587
13	0.385	0.484	0.560
14	0.367	0.464	0.538
15	0.354	0.446	0.521
16	0.341	0.429	0.503
17	0.328	0.414	0.488

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

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	

0.02	0.01	$n \backslash \alpha$	0.2	0.1	0.05	0.02	0.01	
—	—	18	0.317	0.401	0.472	0.550	0.600	
1.000	—	19	0.309	0.391	0.460	0.535	0.584	
0.943	1.000	20	0.299	0.380	0.447	0.522	0.570	
0.893	0.929	21	0.292	0.370	0.436	0.509	0.556	
0.833	0.881	22	0.284	0.361	0.425	0.497	0.544	
0.783	0.833	23	0.278	0.353	0.416	0.486	0.532	
0.745	0.794	24	0.271	0.344	0.407	0.476	0.521	
0.709	0.755	25	0.265	0.337	0.398	0.466	0.511	
0.678	0.727	26	0.259	0.331	0.390	0.457	0.501	
0.648	0.703	27	0.255	0.324	0.383	0.449	0.492	
0.626	0.679	28	0.250	0.318	0.375	0.441	0.483	
0.604	0.654	29	0.245	0.312	0.368	0.433	0.475	
0.582	0.635	30	0.240	0.306	0.362	0.425	0.467	
0.566	0.618	rho critical values for 2-tailed test						

