

Notation:

$n_T$ : Total number of observations

$r$ : number of classes

$n_i$ : number of observations in the  $i^{\text{th}}$  class.

$SD(\bar{Y}_i)$ : standard deviation of  $\bar{Y}_i$ .

$\bar{Y}_i$ : average of observations in the  $i^{\text{th}}$  class.

$\mu_i$ : true mean of the  $i^{\text{th}}$  class.

$\hat{\mu}_i$ : estimation of  $\mu_i$ , estimated mean of the  $i^{\text{th}}$  class.

MSE: Mean square error.

Explanation about df.

The reason that df of  $t$  is  $n_T - r$  is we use SSE to get the SD and SSE has df of  $n_T - r$ . Note: df doesn't depend on the denominator, but depend on how much information you haven't used. For example,  $\sum_{i=1}^r \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y}_i)^2$ , you have  $n_T$  free observations, but you already used  $\sum \bar{Y}_i$ , which include information

$$\begin{cases} \sum_{j=1}^{n_1} (Y_{1j} - \bar{Y}_1) = 0 \\ \sum_{j=1}^{n_2} (Y_{2j} - \bar{Y}_2) = 0 \\ \sum_{j=1}^{n_3} (Y_{3j} - \bar{Y}_3) = 0 \end{cases}$$

So, you only have  $n_T - r$  information free.