

Contents

Chapter 1	Introduction – Choosing the Correct Statistics	1
1.1	Introduction	1
1.2	Choosing the Right Statistical Procedures	2
1.2.1	Planning Experiments	2
1.2.2	Representative Test Portions for Large Samples	2
1.2.3	Reviewing and Checking Data	2
1.2.4	Reporting Results – Summarising and Describing Data	3
1.2.5	Decisions About Differences and Limits	3
1.2.6	Calibrating Instruments	4
1.2.7	Describing Analytical Method Performance	4
1.2.8	Analytical Method Validation	5
1.2.9	Analytical Quality Control	5
1.2.10	Testing Laboratory Performance – Proficiency Testing	6
1.2.11	Measurement Uncertainty	6
Chapter 2	Graphical Methods	7
2.1	Some Example Data	7
2.2	Dot Plots	7
2.3	Stem-and-Leaf Plots	8
2.4	Tally Charts	9
2.5	Histograms	9
2.6	Frequency Polygon	10
2.7	Cumulative Distribution	10
2.8	Box Plots	11
2.9	Scatter Plots	12
2.10	Normal Probability Plots	13
Chapter 3	Distributions and Types of Data	16
3.1	Introduction	16
3.2	Describing Distributions	16

3.3	Distributions of Analytical Data	17
3.3.1	The Normal Distribution	17
3.3.2	The Lognormal Distribution	20
3.3.3	Poisson and Binomial Distributions	20
3.4	Distributions Derived from the Normal Distribution	20
3.4.1	Distribution of Student's t	20
3.4.2	The Chi-squared Distribution	21
3.4.3	The F Distribution	22
3.5	Other Distributions	22
3.5.1	Rectangular Distribution (or Uniform Distribution)	22
3.5.2	Triangular Distribution	22
3.6	Populations and Samples	23
3.7	Checking Normality	23
3.8	Types of Data	24
	References	24
Chapter 4	Basic Statistical Techniques	25
4.1	Summarising Data: Descriptive Statistics	25
4.1.1	Introduction	25
4.1.2	Counts, Frequencies and Degrees of Freedom	25
4.1.3	Measures of Location	26
4.1.4	Measures of Dispersion	27
4.1.5	Skewness	29
4.1.6	Kurtosis	29
4.2	Significance Testing	29
4.2.1	Introduction	29
4.2.2	A Procedure for Significance Testing	30
4.2.3	Tests on One or Two Mean Values – Student's t -Test	34
4.2.4	Comparing Two Observed Standard Deviations or Variances – the F -Test	42
4.2.5	Comparing Observed Standard Deviation or Variance with an Expected or Required Standard Deviation Using Tables for the F Distribution	45
4.3	Confidence Intervals for Mean Values	46
Chapter 5	Outliers in Analytical Data	48
5.1	Introduction	48
5.2	Outlier Tests	48
5.2.1	The Purpose of Outlier Tests	48
5.2.2	Action on Detecting Outliers	49
5.2.3	The Dixon Tests	49
5.2.4	The Grubbs Tests	51
5.2.5	The Cochran Test	53
5.3	Robust Statistics	53
5.3.1	Introduction	53
5.3.2	Robust Estimators for Population Means	54
5.3.3	Robust Estimates of Standard Deviation	55

5.4	When to Use Robust Estimators	57
	References	58
Chapter 6	Analysis of Variance	59
6.1	Introduction	59
6.2	Interpretation of ANOVA Tables	60
6.2.1	Anatomy of an ANOVA Table	60
6.2.2	Interpretation of ANOVA Results	62
6.3	One-way ANOVA	63
6.3.1	Data for One-way ANOVA	63
6.3.2	Calculations for One-way ANOVA	63
6.4	Two-factor ANOVA	65
6.4.1	Applications of Two-factor ANOVA	65
6.5	Two-factor ANOVA With Cross-classification	66
6.5.1	Two-factor ANOVA for Cross-classification Without Replication	66
6.5.2	Two-factor ANOVA for Cross-classification With Replication	69
6.6	Two-factor ANOVA for Nested Designs (Hierarchical Classification)	76
6.6.1	Data for Two-factor ANOVA for Nested Designs	76
6.6.2	Results Table for Two-factor ANOVA for Nested Designs	76
6.6.3	Variance Components	77
6.6.4	<i>F</i> -Tests for Two-factor ANOVA on Nested Designs	77
6.7	Checking Assumptions for ANOVA	79
6.7.1	Checking Normality	79
6.7.2	Checking Homogeneity of Variance – Levene’s Test	80
6.8	Missing Data in ANOVA	81
	Appendix: Manual Calculations for ANOVA	82
Chapter 7	Regression	92
7.1	Linear Regression	92
7.1.1	Introduction to Linear Regression	92
7.1.2	Assumptions in Linear Regression	92
7.1.3	Visual Examination of Regression Data	93
7.1.4	Calculating the Gradient and Intercept	94
7.1.5	Inspecting the Residuals	97
7.1.6	The Correlation Coefficient	98
7.1.7	Uncertainty in Predicted Values of x	99
7.1.8	Interpreting Regression Statistics from Software	100
7.1.9	Testing for Non-linearity	102
7.1.10	Designing Linear Calibration Experiments	103
7.1.11	Two Common Mistakes	107
7.2	Polynomial Regression	108
7.2.1	Polynomial Curves and Non-linearity	108
7.2.2	Fitting a Quadratic (Second-order Polynomial)	109
7.2.3	Using Polynomial Regression for Checking Linearity	109
	Appendix: Calculations for Polynomial Regression	109
	References	113

Chapter 8	Designing Effective Experiments	114
8.1	Some New Terminology	114
8.2	Planning for Statistical Analysis	115
8.2.1	Measuring the Right Effect	115
8.2.2	Single- <i>Versus</i> Multi-factor Experiments	115
8.3	General Principles	115
8.4	Basic Experimental Designs for Analytical Science	116
8.4.1	Simple Replication	116
8.4.2	Linear Calibration Designs	116
8.4.3	Nested Designs	118
8.4.4	Factorial Designs	118
8.5	Number of Samples	119
8.5.1	Number of Samples for a Desired Standard Deviation of the Mean	119
8.5.2	Number of Samples for a Given Confidence Interval Width	120
8.5.3	Number of Samples for a Desired <i>t</i> -Test Power	122
8.5.4	Number of Observations for Other Applications and Tests	124
8.6	Controlling Nuisance Effects	124
8.6.1	Randomisation	125
8.6.2	Pairing	128
8.6.3	Blocked Designs	129
8.6.4	Latin Square and Related Designs	131
8.6.5	Validating Experimental Designs	133
8.7	Advanced Experimental Designs	133
8.7.1	Fractional Factorial Designs	133
8.7.2	Optimisation Designs	135
8.7.3	Mixture Designs	137
8.7.4	D-optimal Designs	138
8.7.5	Advanced Blocking Strategies	139
	Appendix: Calculations for a Simple Blocked Experiment	140
	References	143
Chapter 9	Validation and Method Performance	144
9.1	Introduction	144
9.2	Assessing Precision	145
9.2.1	Types of Precision Estimate	146
9.2.2	Experimental Designs for Evaluating Precision	146
9.2.3	Precision Limits	149
9.2.4	Statistical Evaluation of Precision Estimates	149
9.3	Assessing Bias	150
9.3.1	Statistical Evaluation of Bias Data	151
9.4	Accuracy	152
9.5	Capability of Detection	153
9.5.1	Limit of Detection	153
9.5.2	Limit of Quantitation	155
9.6	Linearity and Working Range	156

9.7	Ruggedness	157
9.7.1	Planning a Ruggedness Study	158
9.7.2	Evaluating Data from a Ruggedness Study	158
	References	159
Chapter 10	Measurement Uncertainty	161
10.1	Definitions and Terminology	161
10.2	Principles of the ISO Guide to the Expression of Uncertainty in Measurement	162
10.2.1	Steps in Uncertainty Assessment	162
10.2.2	Specifying the Measurand	162
10.2.3	Identifying Sources of Uncertainty – the Measurement Equation	162
10.2.4	Obtaining Standard Uncertainties for Each Source of Uncertainty	164
10.2.5	Converting Uncertainties in Influence Quantities to Uncertainties in the Analytical Result	165
10.2.6	Combining Standard Uncertainties and ‘Propagation of Uncertainty’	166
10.2.7	Reporting Measurement Uncertainty	168
10.3	Practical Implementation	168
10.3.1	Using a Spreadsheet to Calculate Combined Uncertainty	168
10.3.2	Alternative Approaches to Uncertainty Evaluation – Using Reproducibility Data	170
10.4	A Basic Methodology for Uncertainty Estimation in Analytical Science	170
	References	171
Chapter 11	Analytical Quality Control	173
11.1	Introduction	173
11.2	Shewhart Charts	173
11.2.1	Constructing a Shewhart Chart	173
11.2.2	Shewhart Decision Rules	175
11.3	CuSum Charts	175
11.3.1	Constructing a CuSum Chart	175
11.3.2	CuSum Decision Rules	177
	References	178
Chapter 12	Proficiency Testing	180
12.1	Introduction	180
12.2	Calculation of Common Proficiency Testing Scores	180
12.2.1	Setting the Assigned Value and the Standard Deviation for Proficiency Assessment	180
12.2.2	Scoring PT Results	184
12.3	Interpreting and Acting on Proficiency Test Results	185
12.4	Monitoring Laboratory Performance – Cumulative Scores	187
12.5	Ranking Laboratories in Proficiency Tests	188
	References	188

Chapter 13 Simple Sampling Strategies

	189	
13.1	Introduction	189
13.2	Nomenclature	189
13.3	Principles of Sampling	190
13.3.1	Randomisation	190
13.3.2	Representative Samples	190
13.3.3	Composite Samples	190
13.4	Sampling Strategies	191
13.4.1	Simple Random Sampling	191
13.4.2	Stratified Random Sampling	192
13.4.3	Systematic Sampling	194
13.4.4	Cluster and Multi-stage Sampling	195
13.4.5	Quota Sampling	197
13.4.6	Sequential Sampling	197
13.4.7	Judgement Sampling	198
13.4.8	Convenience Sampling	198
13.4.9	Sampling in Two Dimensions	199
13.5	Uncertainties Associated with Sampling	201
13.6	Conclusion	201
	References	201

Appendices

	203	
Appendix A	Statistical Tables	205
Appendix B	Symbols, Abbreviations and Notation	216
Appendix C	Questions and Solutions	220
Questions		220
Solutions		234
Subject Index		263