Tests of Equivalence for

One-Way Independent Groups Designs

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## Abstract

Researchers in education are often interested in determining if independent groups are equivalent on a specific outcome. Equivalence tests for two independent populations have been widely discussed, although testing for equivalence with more than two independent groups has received very little attention. In this paper we discuss alternatives for testing the equivalence of more than two independent populations and use a Monte Carlo study to demonstrate and compare the performance of these alternatives under several conditions. The results indicate that a one-way test (e.g., Wellek F) is recommended for assessing the equivalence of more than two independent groups, as approaches based on conducting pairwise tests of equivalence are overly conservative.

Keywords: Equivalence Testing, Independent Groups Designs, Monte Carlo Research

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Many empirical questions in educational research involve assessing the difference between independent groups on a specific dependent variable. For example, a researcher may be interested in demonstrating that mean scores differ for participants taking a paper and pencil test and those taking a computer-based test. The null hypothesis in this case would be that the population group means are equal and the researcher would typically use a two-independent samples t test (or a one-way independent samples ANOVA if there were more than two groups) to evaluate this hypothesis. In fact, evaluating the null hypothesis that independent population means are equal accounts for almost all hypothesis testing involving independent groups, despite the fact that in many cases the researcher's primary interest is in whether or not the population means are equivalent. Testing the null hypothesis of equal population means is inappropriate for studies in which the primary objective is to demonstrate that groups are equivalent, rather than different, on a particular measure. In this case, equivalence tests (discussed below) are available for demonstrating that population means are equivalent, or in other words, that any differences between the means of the populations can be considered trivial.

When employing tests of equivalence the goal is not to show that treatment conditions are perfectly identical, but only that the differences between the treatments are too small to be considered meaningful. Consider, for example, an investigation in which an attempt is made to demonstrate that scores on a computer-based test are equivalent to those from a paper and pencil based test (e.g., Epstein, Klinkenberg, Wiley & McKinley, 2001). In this example the researchers may not need to show that the test scores are 'exactly equivalent' (as with the traditional null hypothesis ( $H_0$ :  $\mu_1 = \mu_2$ ), but only that any differences in test scores are inconsequential (i.e.,  $|\mu_1 -$ 

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 $|\mu_2| < D$ , where D represents an a priori critical difference for determining equivalence). As Cribbie, Gruman and Arpin-Cribbie (2004) and Rogers, Howard and Vessey (1993) note, the rejection or nonrejection of the null hypothesis of traditional tests tells us very little about the potential equivalence of the groups in question. More specifically, traditional tests of H<sub>0</sub>:  $\mu_1 = \mu_2$ (e.g., two independent samples t test) evaluate whether the means are exactly identical, and larger sample sizes result in greater power for detecting any differences between the means. Hence, even minute differences between the means of the populations may be statistically significant with traditional tests, however this result provides no valuable information to a researcher who would like to know if the population means are equivalent.

Several tests have been designed to evaluate the equivalence of two population means, with the test due to Schuirmann (1987) being one of the most popular. Schuirmann's test of equivalence has been introduced to the behavioral sciences through influential articles by Rogers et al. (1993), Seaman and Serlin (1998), and others. The first step in applying Schuirmann's test of equivalence is to establish a critical mean difference for declaring two population means equivalent (D). Any mean difference smaller than D would be considered meaningless within the framework of the experiment. It is assumed that the two samples are randomly and independently selected from normally distributed populations with equal variances. Two one-sided hypothesis tests can be used to establish equivalence, where the null hypothesis relates to the nonequivalence of the population means and can be expressed as two separate composite hypotheses:

 $H_{o1}$  :  $\mu_1$  -  $\mu_2 \geq D; H_{o2}$  :  $\mu_1$  -  $\mu_2 \leq$  -D .

Rejection of  $H_{o1}$  implies that  $\mu_1 - \mu_2 < D$ , and rejection of  $H_{o2}$  implies that  $\mu_1 - \mu_2 > -D$ . Further,

rejection of both hypotheses implies that  $\mu_1 - \mu_2$  falls within the bounds of (-D, D) and the means are deemed equivalent.

 $H_{o1}$  is rejected if  $t_1 \leq -t_{\alpha,df}$  where:

$$t_{1} = \frac{\left(\overline{X}_{1} - \overline{X}_{2}\right) - D}{\sqrt{\frac{\left(n_{1} + n_{2}\right)\left[\left(n_{1} - 1\right)s_{1}^{2} + \left(n_{2} - 1\right)s_{2}^{2}\right]}{n_{1}n_{2}\left(n_{1} + n_{2} - 2\right)}}}$$

and  $H_{o2}$  is rejected if  $t_2 \ge t_{\alpha,df}$  where:

$$t_{2} = \frac{\left(\overline{X}_{1} - \overline{X}_{2}\right) - (-D)}{\sqrt{\frac{\left(n_{1} + n_{2}\right)\left[\left(n_{1} - 1\right)s_{1}^{2} + \left(n_{2} - 1\right)s_{2}^{2}\right]}{n_{1}n_{2}\left(n_{1} + n_{2} - 2\right)}}}$$

 $0_1$  and  $0_2$  are the group means,  $n_1$  and  $n_2$  are the group sample sizes,  $s_1$  and  $s_2$  are the group standard deviations and  $t_{\forall,df}$  is the upper-tailed  $\forall$ -level t critical value with df =  $n_1 + n_2 - 2$ degrees of freedom. Several articles have discussed the use of equivalence tests in two independent group designs (e.g., Cribbie et al., 2004; Rogers et al., 1993; Seaman & Serlin, 1998; Tryon, 2001) and recently Gruman, Cribbie and Arpin-Cribbie (2007a) discuss the use of a heteroscedastic version of the Schuirmann test statistic, the Schuirmann-Welch test, where the denominator in both  $t_1$  and  $t_2$  is replaced with:

$$\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$

and the degrees of freedom are replaced by:

$$df_{w} = \frac{\left(\frac{s_{1}^{2}}{n_{1}} + \frac{s_{2}^{2}}{n_{2}}\right)^{2}}{\frac{s_{1}^{4}}{n_{1}^{2}(n_{1}-1)} + \frac{s_{2}^{4}}{n_{2}^{2}(n_{2}-1)}}$$

Although the Schuirmann-Welch test is designed for situations where the population variances are unequal (which is not the case in this paper), the Schuirmann-Welch test performs well both when variances are equal as well as unequal and is therefore included as an alternative test in this paper and recommended as a generic test for assessing the equivalence of two independent groups (whether the variances are equal or unequal).

Although equivalence tests for two independent groups have been discussed frequently, the case of general one-way independent groups designs has received little attention, even though hypotheses concerning equivalence often deal with more than two groups. For example, a researcher may be interested in demonstrating that satisfaction with university is not a function of type of living accommodation, where students who live on-campus, at home with their parents, off-campus alone, or off-campus with others, all score similarly on satisfaction with university. Another researcher might be interested in demonstrating that students from many cultural backgrounds (e.g., North American, South American, Asian, European) score equivalently on a standardized test (e.g., Graduate Record Exam). Important methodological questions arise when more than two groups are being considered, including what form of test should be applied. Researchers familiar with the popular two independent samples tests of equivalence (e.g., Schuirmann test) would be likely to evaluate the equivalence of J population means by demonstrating in a pairwise manner that each group was equivalent to every other group. For example, if a researcher wanted to demonstrate that 3 population means are equivalent, they might demonstrate that the first population is equivalent to the second population, that the first population is equivalent to the third population, and that the second population is equivalent to the third population. Another option is to evaluate the equivalence of J populations means by demonstrating the equivalence of the two means with the largest mean difference.

An alternative approach, outlined by Wellek (2003), is to use a one-way test of equivalence where the equivalence of all J population means is simultaneously evaluated. The null hypothesis for a one-way equivalence test would be that the combined difference between multiple groups falls within an equivalence interval. Wellek suggested the following hypotheses:  $H_0$ :  $\psi^2 \ge \epsilon^2$ ,  $H_a$ :  $\psi^2 < \epsilon^2$ , where  $\epsilon$  is the equivalence interval and:

$$\psi^{2} = \frac{\sum_{i=1}^{J} \left(\frac{n_{i}}{\overline{n}}\right) \left(\overline{X}_{i} - \overline{X}_{i}\right)^{2}}{\sigma^{2}}$$

] represents the mean sample size of the groups,  $0_i$  represents the sample mean of the ith population,  $0_i$  represents the average of the sample means for the J populations, and  $\sigma^2$  represents the average within group variability (assumed to be equal across populations).  $H_0: \psi^2 \ge \epsilon^2$  is

rejected if  $\psi^2 < \psi_{crit}$ ,

$$\Psi_{crit} = \left(\frac{J-1}{\bar{n}}\right) F_{J-1,N-J,\alpha}(\bar{n}\varepsilon^2)^{\text{where:}}$$

and  $\[ ]\epsilon^2$  represents the noncentrality parameter.

The purpose of the current study is to evaluate the available approaches to assessing the equivalence of J independent groups and to be able to make recommendations regarding the most appropriate test.

#### Method

A simulation study was used to compare the performance of three approaches to assessing the equivalence of J independent groups: 1) Wellek One-Way Equivalence Test (Wellek); 2) Multiple Pairwise Schuirmann Tests (where the J populations are considered equivalent if each group is equivalent to each other group) using either the original Schuirmann statistic (S\_P) or the heteroscedastic Schuirmann-Welch statistic (SW\_P); and 3) Largest Mean Difference Schuirmann test (where the J populations are considered equivalent if the two groups with the largest mean difference are declared equivalent), using either the original Schuirmann statistic (S\_L) or the heteroscedastic Schuirmann-Welch statistic (SW\_L). For the Wellek procedure  $\varepsilon^2$  was set equal to the  $\omega^2$  for the Type I error conditions. For the Schuirmann test D was set equal to 1 for all tests. Several variables were manipulated in this study including: a) number of groups (J = 3 and 5); b) average sample size (average n = 20 and average n = 75); c) degree of sample size heterogeneity (equal n, moderately unequal n, extremely unequal n); and d) population mean configuration (see Table 1).

Ten thousand simulations were performed using the SAS software package, specifically SAS's Interactive Matrix Language (IML) package (SAS Institute, 1999). Normally distributed random variables were generated using the RANNOR random number generator. A nominal  $\alpha$ 

level of .05 was used for all analyses.

# Results

J = 3

The Type I error and power rates for the Wellek, S\_P, SW\_P, S\_L and SW\_L with three independent groups are presented in Tables 2 and 3. When there were three independent groups the Type I error rates for the Wellek one-way test of equivalence were maintained at approximately  $\alpha$  under all conditions. The empirical Type I error rates for the S\_P, SW\_P, S\_L and SW\_L were very conservative with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 1$ , ranging between .007 and .014. The empirical Type I error rates for the S\_P, SW\_P, S\_L and SW\_L were less conservative with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = .5$ ,  $\mu_3 = 1$  and n = 20 ranging between .032 and .037, and very accurate with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = .5$ ,  $\mu_3 = 1$  and n = 75 ranging between .048 and .049.

The power results very closely mirror those of the Type I error results. The empirical power rates for the S\_P, SW\_P, S\_L and SW\_L were considerably lower with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 1$  than the rates for the Wellek one-way equivalence test across all conditions. The empirical power rates for the S\_P, SW\_P, S\_L and SW\_L were lower with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = .5$ ,  $\mu_3 = 1$  and n = 20 relative to the rates for the Wellek one-way equivalence test, although with an average n = 75 the empirical power of the S\_P, SW\_P, S\_L and SW\_L was slightly larger than that of the Wellek one-way equivalence test.

J = 5

The Type I error and power rates for the Wellek, S\_P, SW\_P, S\_L and SW\_L with five

independent groups are presented in Tables 4 and 5. When there were five independent groups the Type I error rates for the Wellek one-way test of equivalence were maintained at approximately  $\alpha$  under all conditions. The empirical Type I error rates for the S\_P, SW\_P, S\_L and SW\_L were conservative across all conditions, with the rates extremely conservative for the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 0$ ,  $\mu_4 = 1$ ,  $\mu_5 = 1$ . The empirical Type I error rates for the S\_P, SW\_P, S\_L and SW\_L were less conservative with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = .25$ ,  $\mu_3 = .5$ ,  $\mu_4 = .75$ ,  $\mu_5 = 1$ , although the rates for n = 20 never exceeded .012 and the rates for n = 75 never exceeded .035.

The power results again mirror those of the Type I error results. The empirical power rates for the S\_P, SW\_P, S\_L and SW\_L were considerably lower with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 0$ ,  $\mu_4 = 1$ ,  $\mu_5 = 1$  than the rates for the Wellek one-way equivalence test across all conditions, and also consistently lower for the S\_P, SW\_P, S\_L and SW\_L with the mean configuration  $\mu_1 = 0$ ,  $\mu_2 = .25$ ,  $\mu_3 = .5$ ,  $\mu_4 = .75$ ,  $\mu_5 = 1$ , relative to the Wellek one-way procedure.

### Discussion

The Wellek one-way test of equivalence performed very well across all conditions investigated in this study. The Type I error rates were very accurate and the power was generally much larger for the Wellek procedure than for the Schuirmann pairwise approach or the Schuirmann approach based on the largest mean difference between groups. There was very little difference between the Schuirmann pairwise approach and the Schuirmann approach based on the largest mean difference across all of the conditions investigated in this study. These results indicate that although researchers may be more familiar with two-sample based equivalence tests

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for independent groups, when there are more than two groups there is much to be gained by adopting a one-way test of equivalence rather than adopting an approach that assesses equivalence using only two groups at a time (further, as a reviewer identified, it is also possible to conduct the Wellek one-way equivalence test with only two groups, although we found slightly inflated Type I error rates for the Wellek test with only two groups and therefore recommend the Schuirmann two independent groups equivalence test for this design).

These results are very interesting because they contradict recommendations for conducting traditional tests of the difference between groups (e.g., one-way ANOVA F test) in one-way designs. For example, Bernhardson (1975) and Hancock and Klockars (1996) explain that conducting pairwise multiple comparison tests of the J groups only when an omnibus test is statistically significant is not recommended unless rejection of the omnibus test is required for the multiple comparison procedure. To clarify this point, if a researcher was interested in determining if the means of three independent groups were different, and intended on using Tukey's popular 'Honestly Significant Difference' (HSD) multiple comparison procedure (which does not require a significant omnibus test for use) for familywise error control, she should conduct the pairwise multiple comparison procedures regardless of whether or not the omnibus test is significant. If she only conducted the pairwise tests if the omnibus test was statistically significant the empirical Type I error rates and power would be biased downwards. This is an important consideration that is often overlooked by applied researchers. This also contradicts the findings of this study that conducting all pairwise tests of equivalence without conducting an omnibus test would bias the Type I error and power rates downwards.

An interesting question that emerges then is why the approaches based on the

Schuirmann test statistic are generally conservative. The answer to this question lies in the fact that declaring all J groups equivalent requires multiple statistically significant test statistics (even when we are only comparing the largest difference between means there is an expectation that smaller differences between means will be statistically significant, even though this is not always the case and hence the approach using only the largest difference between means is sometimes slightly more powerful). Therefore, the probability of declaring all J groups equivalent is a function of (among other things) the product of the probabilities of declaring each pairwise mean difference equivalent. For example, with the population mean configuration  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 1$ , and the critical difference (D) set equal to one, we know that if all the assumptions are met the probability of a Type I error for the pairwise null hypotheses  $H_0$ :  $\mu_1 = \mu_3$  and  $H_0$ :  $\mu_2 = \mu_3$  would each be approximately .05 (assuming  $\alpha = .05$ ). The power of H<sub>0</sub>:  $\mu_1 = \mu_2$  would depend on the sample size, the variability, etc. It should be clear to see that unless  $H_0$ :  $\mu_1 = \mu_3$  and  $H_0$ :  $\mu_2 = \mu_3$ are perfectly correlated and the power of H<sub>o</sub>:  $\mu_1 = \mu_2$  equalled 1.0, the Type I error rate of the pairwise Schuirmann approach would be less than .05 (although it is more difficult to see, this also applies to the case of declaring all J groups equivalent if the largest mean difference is declared equivalent because generally this will only occur when all null hypotheses are rejected). Using this logic, we can also see that when the population mean configuration is  $\mu_1 = 0$ ,  $\mu_2 = .5$ ,  $\mu_3 = 1$  that the approach will be less conservative because now the empirical Type I error rate for declaring all J groups equivalent with the Schuirmann approach will equal .05 when the Type I error rate for H<sub>0</sub>:  $\mu_1 = \mu_3$  equals .05 and the power of H<sub>0</sub>:  $\mu_1 = \mu_2$  and H<sub>0</sub>:  $\mu_2 = \mu_3$  equals 1. With a large sample size we saw that in fact the Type I error rate for declaring all J groups equivalent did approach .05. However, with more groups and/or a larger sample size the empirical Type I

error rates are expected to be conservative.

An important consideration in adopting the Wellek one-way test of equivalence is what value to use for  $\varepsilon$ . Wellek (2003) recommends adopting  $\varepsilon = .25$  for a strict equivalence criterion and  $\varepsilon = .50$  for a liberal equivalence criterion. It is also important to note that  $\varepsilon^2$  can be computed using the formula for  $\psi^2$  in the case where researchers have established population values that establish the bounds for equivalence (and the average within group variance is known).

To summarize, many empirical questions in educational research involve demonstrating the equivalence of multiple groups. For example, educational researchers may be interested in determining if two pedagogical methods produce equivalent learning outcomes. Tests of the null hypothesis  $H_0: \mu_1 = ... = \mu_J$ , where J represents the number of groups, are inappropriate because failing to reject H<sub>0</sub> does not imply that the groups are equal, and further, the probability of declaring the groups equivalent decreases (instead of increases) as sample size increases. Instead, tests of equivalence allow researchers to evaluate whether differences among groups are too small to be considered meaningful, where the researcher controls what difference is no longer meaningful. Although tests of equivalence are relatively new to educational researchers, it is expected that as these tests become more popular researchers will be able to use equivalence tests to address novel research questions that were previously avoided due a lack of appropriate methodology. The results of this paper suggest that educational researchers conducting one-way tests of equivalence (i.e., assessing the equivalence of multiple independent groups) should utilize a one-way equivalence test (such as that proposed by Wellek, 2003), rather than utilizing a pairwise approach to assessing the equivalence of the means, in order to ensure that Type I error rates are accurate and power is maximized. Relative to the one-way equivalence test

evaluated in this study, pairwise approaches generally produced conservative results that are thus less powerful for detecting true equivalencies among means.

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Table 1.
Population mean $(\mu_j)$ configurations used in the Monte Carlo study.

Configuration Type	Type I Error Condition	ı	Power Conditions
		J = 3	
Not Equally Spaced	$\mu_j = 0, 0, 1$		$\mu_j = 0, 0, .8$
	-		$\mu_{\rm i} = 0, 0, .6$
Equally Spaced	$\mu_j = 0, .5, 1$		$\mu_j = 0, .4, .8$
			$\mu_j = 0, .3, .6$
		J = 5	
Not Equally Spaced	$\mu_{\rm j} = 0,  0,  0,  1,  1$		$\mu_{\rm j} = 0,  0,  0,  .8,  .8$
	-		$\mu_j = 0, 0, 0, .6, .6$
Equally Spaced	$\mu_j = 0, .25, .5, .75, 1$		$\mu_j = 0, .2, .4, .6, .8$
	-		-

$\mu_{1,} \mu_{2,} \mu_{3}$	$n_1, n_2, n_3$	3	Wellek	D	S_P	SW_F	S_L	SW_L	
			T	ype I Error	Results				
0, 0, 1	20, 20, 20	.816	.049	1	.012	.012	.013	.013	
	15, 20, 25	.866	.051	1	.010	.010	.011	.011	
	10, 20, 30	.913	.054	1	.007	.007	.011	.011	
	75, 75, 75	.816	.046	1	.010	.010	.014	.014	
	70, 75, 80	.830	.048	1	.011	.011	.013	.013	
	60, 75, 90	.856	.050	1	.011	.011	.011	.011	
			Po	ower Result	S				
0, 0, .8	20, 20, 20	.816	.163	1	.056	.055	.057	.057	
	15, 20, 25	.866	.175	1	.049	.048	.052	.052	
	10, 20, 30	.913	.199	1	.036	.033	.045	.045	
	75, 75, 75	.816	.391	1	.188	.187	.190	.189	
	70, 75, 80	.830	.396	1	.175	.174	.179	.178	
	60, 75, 90	.856	.409	1	.177	.177	.178	.178	
0, 0, .6	20, 20, 20	.816	.389	1	.181	.181	.186	.185	
	15, 20, 25	.866	.424	1	.168	.164	.172	.171	
	10, 20, 30	.913	.445	1	.121	.110	.145	.144	
	75, 75, 75	.816	.857	1	.671	.671	.672	.672	
	70, 75, 80	.830	.868	1	.674	.674	.676	.676	
	60 75 00	956	007	1	666	661	669	666	

Table 2.

Probability of declaring three normally distributed populations equivalent, with the population mean pattern for declaring equivalence equal to  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 1$ .

 $\frac{60, 75, 90}{\text{Note: } \epsilon = \text{equivalence interval for the equivalence F-test; Wellek = equivalence F-test; } D = equivalence interval for the Schuirmann equivalence t-test; S_P = Pairwise Schuirmann test of equivalence; SW_P = Pairwise Schuirmann-Welch test of equivalence; S_L = Schuirmann test of equivalence on the largest pairwise mean difference; SW_L = Schuirmann-Welch test of equivalence on the largest pairwise mean difference.}$ 

$\mu_{1,} \mu_{2,} \mu_{3}$	$n_1, n_2, n_3$	3	Wellek	D	S_P	SW_F	S_L	SW_L	
			r	Гуре I Error I	Results				
0, .5, 1	20, 20, 20	.707	.046	1	.036	.035	.036	.035	
	15, 20, 25	.707	.055	1	.037	.036	.037	.036	
	10, 20, 30	.707	.062	1	.032	.034	.032	.034	
	75, 75, 75	.707	.048	1	.048	.048	.048	.048	
	70, 75, 80	.707	.048	1	.049	.049	.049	.049	
	60, 75, 90	.707	.052	1	.048	.048	.048	.048	
			]	Power Results	S				
0, .4, .8	20, 20, 20	.707	.141	1	.108	.108	.108	.108	
	15, 20, 25	.707	.146	1	.102	.102	.102	.102	
	10, 20, 30	.707	.169	1	.093	.089	.093	.089	
	75, 75, 75	.707	.327	1	.339	.339	.339	.339	
	70, 75, 80	.707	.314	1	.322	.322	.322	.322	
	60, 75, 90	.707	.336	1	.333	.333	.333	.333	
0, .3, .6	20, 20, 20	.707	.316	1	.260	.259	.260	.259	
	15, 20, 25	.707	.322	1	.247	.240	.247	.240	
	10, 20, 30	.707	.325	1	.195	.190	.195	.190	
	75, 75, 75	.707	.762	1	.779	.779	.779	.779	
	70, 75, 80	.707	.761	1	.783	.783	.783	.783	
	60 75 90	707	763	1	774	772	774	772	

Table 3.

Probability of declaring three normally distributed populations equivalent, with the population mean pattern for declaring equivalence equal to  $\mu_1 = 0$ ,  $\mu_2 = .5$ ,  $\mu_3 = 1$ .

60, 75, 90.707.7631.774.772.774.772Note: ε = equivalence interval for the equivalence F-test; Wellek = equivalence F-test; D =equivalence interval for the Schuirmann equivalence t-test;  $S_P$  = Pairwise Schuirmann test ofequivalence;  $SW_P$  = Pairwise Schuirmann-Welch test of equivalence;  $S_L$  = Schuirmann test ofequivalence on the largest pairwise mean difference;  $SW_L$  = Schuirmann-Welch test ofequivalence on the largest pairwise mean difference.

Table 4.

Probability of declaring five normally distributed populations equivalent, with the population mean pattern for declaring equivalence equal to  $\mu_1 = 0$ ,  $\mu_2 = 0$ ,  $\mu_3 = 0$ ,  $\mu_4 = 1$ ,  $\mu_5 = 1$ .

$\mu_{1}, \mu_{2}, \mu_{3}, \mu_{4}, \mu_{5}$	n <sub>1</sub> ,n <sub>2</sub> ,n <sub>3</sub> ,n <sub>4</sub> ,n <sub>5</sub>	3	Wellek	D	S_P	SW_F	• S_L	SW_L
			Type I E	ror Results				
0,0,0,1,1	20, 20, 20, 20, 20	1.095	.050	1	.000	.000	.000	.000
	14, 17, 20, 23, 26	1.136	.056	1	.000	.000	.000	.000
	10, 15, 20, 25, 30	1.162	.055	1	.000	.000	.000	.000
	75, 75, 75, 75, 75	1.095	.052	1	.001	.001	.001	.001
	65, 70, 75, 80, 85	1.114	.053	1	.000	.000	.000	.000
	55, 65, 75, 85, 95	1.131	.052	1	.000	.000	.000	.000
			Power Re	esults				
0,0,0,.8,.8	20, 20, 20, 20, 20	1.095	.224	1	.004	.004	.005	.005
	14, 17, 20, 23, 26	1.136	.240	1	.003	.003	.004	.004
	10, 15, 20, 25, 30	1.162	.251	1	.002	.002	.004	.004
	75, 75, 75, 75, 75	1.095	.567	1	.032	.032	.033	.033
	65, 70, 75, 80, 85	1.114	.574	1	.033	.032	.037	.037
	55, 65, 75, 85, 95	1.131	.578	1	.028	.027	.030	.029
0,0,0,.6,.6	20, 20, 20, 20, 20	1.095	.555	1	.033	.033	.037	.037
	14, 17, 20, 23, 26	1.136	.575	1	.024	.023	.030	.032
	10, 15, 20, 25, 30	1.162	.592	1	.019	.020	.027	.029
	75, 75, 75, 75, 75	1.095	.972	1	.402	.402	.404	.404
	65, 70, 75, 80, 85	1.114	.975	1	.406	.405	.409	.408
	55, 65, 75, 85, 95	1.131	.978	1	.393	.391	.397	.396

Note:  $\varepsilon$  = equivalence interval for the equivalence F-test; Wellek = equivalence F-test; D = equivalence interval for the Schuirmann equivalence t-test; S\_P = Pairwise Schuirmann test of equivalence; SW\_P = Pairwise Schuirmann-Welch test of equivalence; S\_L = Schuirmann test of equivalence on the largest pairwise mean difference; SW\_L = Schuirmann-Welch test of equivalence on the largest pairwise mean difference.

Table 5.

Probability of declaring five normally distributed populations equivalent, with the population mean pattern for declaring equivalence equal to  $\mu_1 = 0$ ,  $\mu_2 = .25$ ,  $\mu_3 = .5$ ,  $\mu_4 = .75$ ,  $\mu_5 = 1$ .

$\mu_{1,} \mu_{2,} \mu_{3,} \mu_{4,} \mu_{5}$	n <sub>1</sub> ,n <sub>2</sub> ,n <sub>3</sub> ,n <sub>4</sub> ,n <sub>5</sub>	3	Wellek	D	S_P	SW_F	• S_L	SW_L
			Type I E	rror Results				
0,.25,.5,.75,1	20, 20, 20, 20, 20	.791	.053	1	.010	.010	.012	.012
	14, 17, 20, 23, 26	.791	.056	1	.010	.009	.010	.011
	10, 15, 20, 25, 30	.791	.060	1	.006	.005	.007	.007
	75, 75, 75, 75, 75	.791	.050	1	.030	.030	.033	.033
	65, 70, 75, 80, 85	.791	.052	1	.034	.034	.035	.035
	55, 65, 75, 85, 95	.791	.051	1	.033	.033	.034	.035
			Power Re	esults				
0,.2,.4,.6,.8	20, 20, 20, 20, 20	.791	.156	1	.038	.038	.039	.039
	14, 17, 20, 23, 26	.791	.162	1	.035	.034	.043	.043
	10, 15, 20, 25, 30	.791	.168	1	.028	.027	.038	.038
	75, 75, 75, 75, 75	.791	.370	1	.290	.290	.290	.290
	65, 70, 75, 80, 85	.791	.377	1	.287	.288	.288	.288
	55, 65, 75, 85, 95	.791	.365	1	.271	.269	.272	.273
0,.15,.3,.45,.6	20, 20, 20, 20, 20	.791	.336	1	.106	.106	.115	.115
	14, 17, 20, 23, 26	.791	.336	1	.096	.096	.112	.112
	10, 15, 20, 25, 30	.791	.344	1	.069	.067	.093	.097
	75, 75, 75, 75, 75	.791	.832	1	.753	.753	.754	.754
	65, 70, 75, 80, 85	.791	.835	1	.745	.746	.747	.747
	55, 65, 75, 85, 95	.791	.831	1	.721	.723	.722	.723

Note:  $\varepsilon$  = equivalence interval for the equivalence F-test; Wellek = equivalence F-test; D = equivalence interval for the Schuirmann equivalence t-test; S\_P = Pairwise Schuirmann test of equivalence; SW\_P = Pairwise Schuirmann-Welch test of equivalence; S\_L = Schuirmann test of equivalence on the largest pairwise mean difference; SW\_L = Schuirmann-Welch test of equivalence on the largest pairwise mean difference.