

COMPARISON OF TRANSFORMED AND TRANSFORMED-TOGETHER DATA

TRANSFORMED DATA

1. **Scale Effect**
The first effect of the transformation is the change in the scale of the data. The transformed data are scaled by the square root of the sample size, n . This scaling is necessary to ensure that the transformed data are comparable to the transformed-together data, which are scaled by the square root of the sample size, n .

2. **Normality**
The second effect of the transformation is the change in the distribution of the data. The transformed data are normally distributed, while the transformed-together data are not normally distributed. This is because the transformed-together data are the sum of two non-normal distributions, which is not normally distributed.

3. **Linearity**
The third effect of the transformation is the change in the relationship between the variables. The transformed data are linearly related, while the transformed-together data are not linearly related. This is because the transformed-together data are the sum of two non-linear relationships, which is not linearly related.

4. **Homoscedasticity**
The fourth effect of the transformation is the change in the variance of the data. The transformed data are homoscedastic, while the transformed-together data are not homoscedastic. This is because the transformed-together data are the sum of two heteroscedastic distributions, which is not homoscedastic.

5. **Independence**
The fifth effect of the transformation is the change in the relationship between the variables. The transformed data are independent, while the transformed-together data are not independent. This is because the transformed-together data are the sum of two dependent distributions, which is not independent.

TRANSFORMED-TOGETHER DATA

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The first effect of the transformation is the change in the scale of the data. The transformed-together data are scaled by the square root of the sample size, n . This scaling is necessary to ensure that the transformed-together data are comparable to the transformed data, which are scaled by the square root of the sample size, n .

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3. **Linearity**
The third effect of the transformation is the change in the relationship between the variables. The transformed-together data are linearly related, while the transformed data are not linearly related. This is because the transformed-together data are the sum of two linear relationships, which is linearly related.

4. **Homoscedasticity**
The fourth effect of the transformation is the change in the variance of the data. The transformed-together data are homoscedastic, while the transformed data are not homoscedastic. This is because the transformed-together data are the sum of two homoscedastic distributions, which is homoscedastic.

5. **Independence**
The fifth effect of the transformation is the change in the relationship between the variables. The transformed-together data are independent, while the transformed data are not independent. This is because the transformed-together data are the sum of two independent distributions, which is independent.

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