### UCLA STAT XL 10

**Introduction to Statistical Reasoning** 

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University of California, Los Angeles, Spring 2002 http://www.stat.ucla.edu/~dinov/

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### UCLA STAT XL 10

**Introduction to Statistical Reasoning** 

Course Description,
Class homepage,
online supplements, VOH's etc.

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### What is Statistics? A practical example

Demography: Uncertain population forecasts by Nico Keilman, Nature 412, 490 - 491 (2001)

Traditional population forecasts made by statistical agencies do not quantify uncertainty. But demographers and statisticians have developed methods to calculate probabilistic forecasts.

The demographic future of any human population is uncertain, but some of the many possible trajectories are more probable than others. So, forecast demographics of a population, e.g., size by 2100, should include two elements: a range of possible outcomes, and a probability attached to that range.

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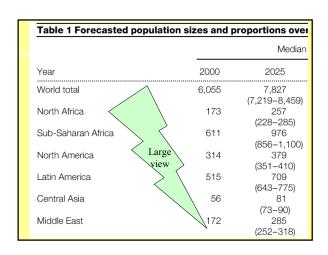
### What is Statistics?

Together, ranges/probabilities constitute a *prediction interval* for the population. There are trade-offs between greater certainty (higher odds) and better precision (narrower intervals). Why?

For instance, the next table shows an estimate that the odds are 4 to 1 (an 80% chance) that the world's population, now at 6.1 billion, will be in the range [5.6:12.1] billion in the year 2100. Odds of 19 to 1 (a 95% chance) result in a wider interval: [4.3:14.4] billion.

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	Median world and regional population sizes (millions)							
Year	2000	2025	2050	2075	2100			
World total	6,055	7,827	8,797	8,951	8,414			
		(7,219-8,459)	(7,347-10,443)	(6,636-11,652)	(5,577-12,12			
North Africa	173	257	311	336	333			
		(228-285)	(249-378)	(238-443)	(215-484)			
Sub-Saharan Africa	611	976	1,319	1.522	1,500			
		(856-1,100)	(1,010-1,701)	(1,021-2,194)	(878-2,450)			
North America	314	379	422	441	454			
		(351-410)	(358-498)	(343-565)	(313-631)			
Latin America	515	709	840	904	934			
		(643-775)	(679-1.005)	(647-1,202)	(585-1.383)			
Central Asia	56	81	100	107	106			
		(73-90)	(80-121)	(76-145)	(66-159)			
Middle East	172	285	368	413	413			
		(252-318)	(301-445)	(296-544)	(259-597)			
South Asia	1.367	1.940	2.249	2.242	1,958			
		(1.735-2.154)	(1,795-2,776)	(1.528-3.085)	(1.186-3.035			
China region	1.408	1.608	1,580	1.422	1,250			
		(1.494-1.714)	(1,305-1,849)	(1,003-1,884)	(765-1.870)			
Pacific Asia	476	625	702	702	654			
		(569-682)	(575-842)	(509-937)	(410-949)			
Pacific OECD	150	155	148	135	123			
		(144-165)	(125-174)	(100-175)	(79-173)			
Western Europe	456	478	470	433	392			
rroton Laropo	-200	(445-508)	(399-549)	(321-562)	(257-568)			
Eastern Europe	121	117	104	87	74			
Edutori Edropo		(109-125)	(86-124)	(61-118)	(44-115)			
European part of the former USSR	236	218	187	159	141			
Europour part of the former occur	200	(203-234)	(154-225)	(110-216)	(85-218)			

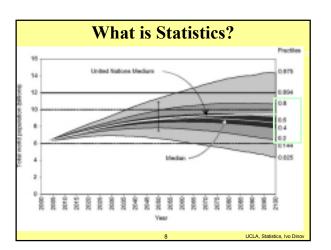


### What is Statistics?

Demography: Uncertain population forecasts
by Nico Keilman, Nature 412, 2001. Traditional population forecasts made by statistical agencies do not quantify uncertainty.
But lately demographers and statisticians have developed methods to calculate probabilistic forecasts.
Proportion of population

over 60 yrs.

Propo	rtion of population	over age 60
2000	2050	2100
0.10	0.22	0.34
	(0.18 - 0.27)	(0.25-0.44)
0.06	0.19	0.32
	(0.15-0.25)	(0.23-0.44)
0.05	0.07	0.20
	(0.05-0.09)	(0.14-0.27)
0.16	0.30	0.40
	(0.23-0.37)	(0.28-0.52)
0.08	0.22	0.33
	(0.17 - 0.28)	(0.23-0.45)
0.08	0.20	0.34
	(0.15-0.25)	(0.24-0.46)
0.06	0.18	0.35
	(0.14 - 0.23)	(0.24-0.47)
0.07	0.18	0.35
	(0.14 - 0.24)	(0.25-0.48)
0.10	0.30	0.39
	(0.24-0.37)	(0.27-0.53)
0.08	0.23	0.36
	(0.18-0.29)	(0.26-0.49)
0.22	0.39	0.49
	(0.32-0.47)	(0.35-0.61)
0.20	0.35	0.45
0.40	(0.29-0.43)	(0.32-0.58)
0.18	0.38	0.42
0.40	(0.30-0.46)	(0.28-0.57)
0.19	0.35	0.36
	(0.27-0.44)	(0.23-0.50)



### What is Statistics?

There is concern about the accuracy of population forecasts, in part because the <u>rapid fall in fertility in Western countries in the 1970s</u> came as a surprise. Forecasts made in those years predicted birth rates that were up to 80% too high.

The rapid reduction in mortality after the Second World War was also not foreseen; life-expectancy forecasts were too low by 1–2 years; and the predicted number of elderly, particularly the oldest people, was far too low.

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### What is Statistics?

So, during the 1990s, researchers developed methods for making probabilistic population forecasts, the **aim** of which is to calculate prediction intervals for every variable of interest.

Examples include population forecasts for the USA, AU, DE, FIN and the Netherlands; these forecasts comprised prediction intervals for <u>variables</u> such as age structure, average number of children per woman, immigration flow, disease epidemics.

We need accurate probabilistic population forecasts for the whole world, and its 13 large division regions (see Table). The <u>conclusion</u> is that there is an estimated 85% chance that the <u>world's population will stop growing before 2100</u>. Accurate?

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### What is Statistics?

There are three main methods of probabilistic forecasting:

time-series extrapolation; expert judgment; and extrapolation of historical forecast errors.

Time-series methods rely on statistical models that are fitted to historical data. These methods, however, seldom give an accurate description of the past. If many of the historical facts remain unexplained, time-series methods result in excessively wide prediction intervals when used for long-term forecasting.

Expert judgment is subjective, and historicextrapolation alone may be near-sighted. **Chapter 1** 

Preliminaries; Types of Measurements; Controlled Experiments

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### Types of variates

Qualitative Data

Quantitative Data

Hypothetical Data in a tabular form

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### Types of variates (variables) (variate = data, variable = model)

We distinguish between two broad types of variables: qualitative and quantitative (or numeric). Each is broken down into two subtypes: qualitative data can be <u>ordinal</u> or <u>nominal</u>, and <u>numeric</u> data can be <u>discrete</u> (often, integer) or <u>continuous</u>.

Qualitative data always have a <u>limited number of alternative values</u>, such variables are also described as discrete. <u>All qualitative data are discrete</u>, while some numeric data are discrete and some are continuous.

For statistical analysis, quantitative data can be converted into discrete numeric data by simply counting the different values that appear.

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### Types of variables - Qualitative Data

Qualitative data arise when the observations fall into separate distinct categories.

Examples: Color of eyes: blue, green, brown etc

Exam result : pass or fail

Socio-economic status : low, middle or high.

Such data are inherently <u>discrete</u>, in that there are a <u>finite number</u> of <u>possible categories</u> into which each observation may fall.

Qualitative data are classified as:

nominal (Categorical) if there is no natural order between the

categories (e.g., eye color), or

ordinal if an ordering exists (e.g., exam results, socio-economic status).

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### Types of variables - Quantitative Data

Quantitative data or <u>numerical data</u> arise when the observations are counts or measurements. The data are said to be <u>discrete</u> if the measurements are integers (e.g., number of people in a household, number of meals per day) and <u>continuous</u> if the measurements can take on any value, usually within some range (e.g., weight).

Quantities such as <u>sex</u> and <u>weight</u> are called <u>variates</u>, because the value of these quantities vary from one observation to another.

Numbers calculated to describe important features of the data are called statistics. For example, (i) the proportion of females, and (ii) the average age of unemployed persons, in a sample of residents of a town are statistics.

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### Types of variables - Quantitative Data

The following table shows a part of some (hypothetical) data on a group of 48 subjects.

'Age' and 'income' are <u>continuous</u> numeric variates, 'age group' is an <u>ordinal qualitative</u> variate, and 'sex' is a <u>nominal (categorical)</u> <u>qualitative</u> variate. The <u>ordinal</u> variate 'age group' is created from the <u>continuous</u> variate 'age' using five categories:

age group = 1 age group = 2 age group = 3	if age is if age is if age is	less than 20; 20 to 29; 30 to 39;
age group = 4	if age is	40 to 49;
age group = 5	if age is	50 or more

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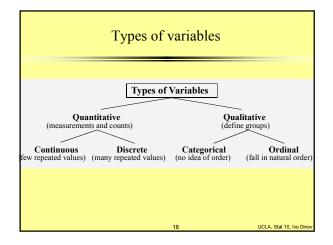


Table - Hypothetical Data						
Subject No	Age	Age	Annual Income	Sex		
	(years)	Group	(x \$10,000)			
1	32	3	4.1	F		
2	20	2	1.5	M		
3	45	4	2.4	F		
47	19	1	0.5	F		
48	32	3	1.9	F		
		19	UCLA. S	Stat 10, Ivo Dinov		

### **Concept Grasping**

- 1.A person's highest educational level is which type of variate?
- continuous
- discrete numeric
- ordinal nominal
- 2. The number of motor-vehicle accidents (in a section) of the Pacific Cost Highway in a week is which type of variate?
- continuous
- discrete numeric
- ordinal
- 3. Nominal (categorical) data are often analyzed in the form of:
- counts
- averages ranks

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### **Controlled Experiments**

When a new drug is introduced its effectiveness needs to be evaluated. The basic method is comparison. Drug is administered to subjects in a treatment group and a second groups of subjects are used as controls (two groups should be randomly chosen).

Most of these experiments are carried as double-blind designs - neither the subjects taking the medicine nor the physicians who measure the response know which subject is in which group - to avoid biasing of the observed data.

Note: treatment and control groups need to be as similar (demographically) as possible, except for treatment.

### **Controlled Experiments**

If the two groups differ in some factor, other than the treatment, we get this other factor possibly effecting the outcome of the study - this is called confounding effect. This should be avoided.

Example: Some disease fall more heavily on the poor. Hence, if a study tests the efficacy of a disease of hygiene (say) we'd need to match the subjects in the two groups for their socioeconomic status (income), age, perhaps education level etc. to avoid the effects of these factors crippling into the results of

Most often we use: randomized, controlled, double-blind studies - reduces the bias to a minimum.

### Review

Data types: (quantitative, qualitative, etc.)

Population parameters and sample statistics

**Controlled experiments** 

Confounding effects

Blindedness and placebo effects

### **Controlled Experiments**

Randomized, controlled, double-blind studies

are very hard to do, however. As a result sometimes we need to use designs that are not so perfect, but are more economical. Examples - using historical control groups.

Placebo groups: groups of subjects (patients) who receive fake treatment, sugar-pill, (not no-treatment, as in the treatmentcontrol design). This design factors out the implicit psychological effects of been treated.

### Randomization, Replication and Blocking

The use of chance to allocate experimental units into groups is called randomization. Randomization is the major principle of the statistical design of experiments.

Randomization produces groups of experimental units that are more likely to be similar in all respects before the treatments are applied than using non-random methods. At the end of the study if the differences in the outcome variable between the two groups is too large to attribute to chance, then the difference is called statistically significant. The decision about how large a difference is required to be <a href="mailto:significant"><u>significant</u></a> <a href="mailto:depends on statistical inference">depends on statistical inference</a> using the laws of probability. This will be discussed in later sections.

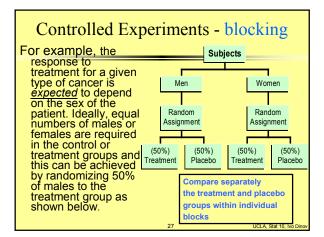
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### Randomization, Replication and Blocking

Another principle is that experiments with more subjects are more <u>likely to detect differences</u> than those with fewer subjects. Repeating an experiment on many subjects (or over many times) is called replication and increases the power of a statistical test.

If it is known, before the experiment is carried out, that other variables of <u>no interest influence the outcome</u> (e.g. age or sex of a patient), then randomization can be carried out within subsets of experimental units defined by these variables. This is called a block design.

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### Chapter 2 Observational Studies

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### Observational Studies

Observational Studies are different from controlled experiments.

In controlled experiments the investigator decides who will be in the <u>treatment</u> and who will be in the <u>control</u> group.

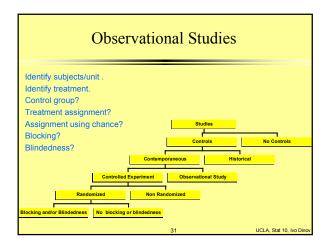
In observational studies the subjects assign themselves to one of the groups – the researcher has no say, but just observes the outcome of the event. E.g., studying the effects of smoking – we can't ask someone to smoke for 10 yrs just to satisfy the criteria of the study.

### **Observational Studies**

Observational Studies can establish association between factors/predictors. Association may point to causation, but it can't prove causality. The effects of treatment in observational studies, may be confounded with effects of factors that separated the units/subjects into control or treatment groups initially.

Examples?

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### **Experimental vs. Observational studies**

- A researcher wants to evaluate IQ levels are related to person's height. 100 people are are randomly selected and grouped into 5 bins: [0:50), [50;100), [100:150], [150:200), [200:250] cm in height. The subjects undertook an IQ exam and the results are analyzed.
- Another researcher wants to assess the bleaching effects of 10 laundry detergents on 3 different colors (R,G,B). The laundry detergents are randomly selected and applied to 10 pieces of cloth. The discoloration is finally evaluated.

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### **Experimental vs. Observation study**

- For each study, describe what treatment is being compared and what response is being measured to compare the treatments.
- Which of the studies would be described as experiments and which would be described as observational studies?
- For the studies that are observational, could an experiment have been carried out instead? If not, briefly explain why not.
- For the studies that are experiments, briefly discuss what forms of blinding would be possible to be used.
- In which of the studies has *blocking* been used? Briefly describe *what* was blocked and why it was blocked.

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### **Experimental vs. Observation study**

- What is the treatment and what is the response?
- 1. Treatment is height (as a bin). Response is IQ score.
- 2. <u>Treatment</u> is laundry detergent. <u>Response</u> is discoloration.
- Experiment or observational study?
- 1. Observational compare obs's (IQ) which happen to have the treatment (height).
- 2. Experimental experimenter controls which treatment is applied to which unit.
- For the <u>observational</u> studies, can we conduct an experiment?
   This <u>could</u> not be done as an experiment it would require the experimenter to decide the (natural) height (treatment) of the subjects (units).
- For the experiments, is there blinding?
- 2. The only form of blinding possible would be for the technicians measuring the cloth discoloration not to know which detergent was applied.
- Is there blocking?
  - 1. & 2. No blocking. Say, if there are two laundry machines with different cycles of operation and if we want to block we'll need to randomize which laundry does which cloth/detergent combinations, because differences in laundry cycles are anown source of variation.

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### Confounding Effects

Confounding means a difference between the treatment and control groups – <u>other than the treatment</u> – which effects the responses being studied. A <u>confounder</u> is a third variable which is associated with exposure and disease.

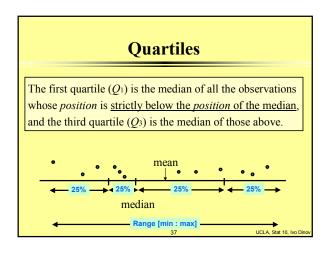
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### Mean, Median, Mode, Quartiles, 5# summary

- The sample mean is the average of all numeric obs's.
- The sample median is the obs. at the index (n+1)/2 (note take avg of the 2 obs's in the middle for fractions like 23.5), of the observations ordered by size (small-to-large)?
- The sample median usually preferred to the sample mean for <u>skewed data?</u>

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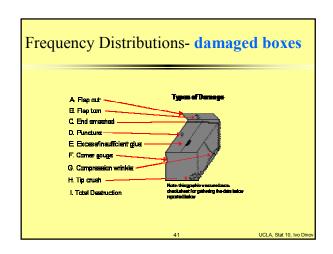
- Under what circumstances may quoting a <u>single</u> <u>center</u> (be it mean or median) not make sense?(multimodal)
- What can we say about the sample mean of a qualitative variable? (meaningless)

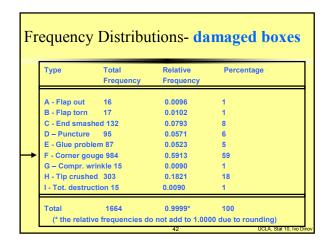


## Five number summary The five-number summery = $(Min, Q_1, Med, Q_3, Max)$

### Chapter 3 Frequency Distributions; Histograms

## A simple and effective way of <u>summarizing discrete data</u> is by counting the number of observations falling into each category. The number associated with each category is called the frequency and the <u>collection of frequencies</u> over all categories gives the frequency distribution of that variable. The relative frequency is a number which describes the <u>proportion of observations</u> falling in a given category. This can be illustrated using the 'damaged boxes' example below. Observe which category a subject or object belongs to e.g. damaged box - corner gouge, tip crush, end smash. <u>Count how many observations in each category</u> - this gives 'frequency' or 'count' data. Tabulate results in frequency table showing frequencies or relative frequencies or percentages.





### Frequency Distributions-damaged boxes

Relative frequency for type A is:  $\frac{16}{1664} = 0.0096$ 

Percentage for type A is:  $\frac{16}{1664} \times 100 = 0.96 \approx 1$  percent.

The usefulness of relative frequencies and percentages is clear: for example, it is easily seen that <u>corner gouge</u> accounts for 59% of the total number of damages.

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## Frequency Distributions- damaged boxes The frequency distribution of a variable is often presented graphically as a bar-chart/bar-plot. For example, the data in the frequency table above can be shown as: The vertical axis can be frequencies or relative frequencies or percentages. On the horizontal axis all boxes should have the same width leave gaps between the boxes (because there is no connection between them) the boxes can be in any order.

### **Presenting continuous Data**

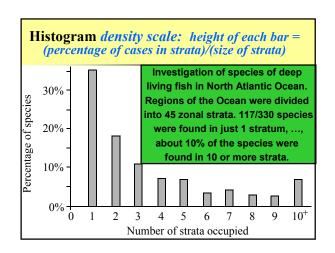
The frequency distribution of a <u>discrete quantitative</u> variate may be summarized in a bar—graph.

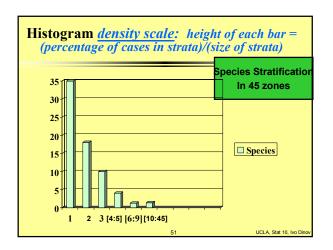
The frequency distribution of a <u>continuous quantitative</u> variate can be constructed in the same way by first grouping the observations. That is, by choosing a <u>set of contiquous, covering and non-overlapping intervals</u>, called <u>class intervals</u> (or bins), the observations can be grouped to form a discrete variable from the continuous variable.

**DEMO:** SamplingDistributionApplet.html

# Presenting continuous Data \*\*Me:/IC-Nvo.dir/UCLA\_Classes/Winter2002/Add80onstinstructor/Alds/NormalCurveInteractive.html\*\* 46 UCLA, Stat 10, No Dinov

# Histogram shapes – things to look for ... Subjects are 100 university genetics students, females in white and males in dark tops. Each student is in a bin corresponding to her/his height.



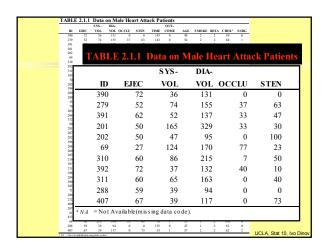


### TABLE 2.1.1 Data on Male Heart Attack Patient

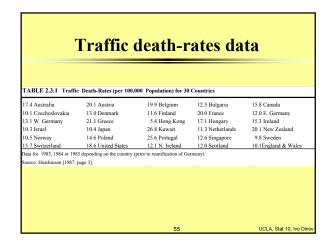
A subset of the data collected at a Hospital is summarized in this table. Each patient has measurements recorded for a number of variables – ID, Ejection factor (ventricular output), blood systolic/diastolic pressure, etc.

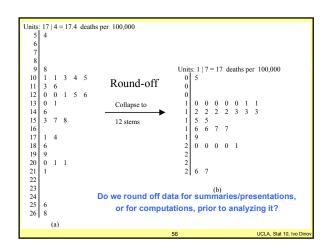
- Reading the table
- -Which of the measured variables (age, ejection etc.) are useful in <u>predicting</u> how long the patient may live.
- -Are there <u>relationships</u> between these predictors?
- -variability & noise in the observations hide the message of the data.

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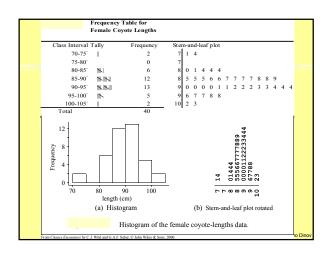


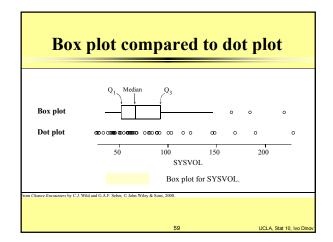
### Example of a stem-and-leaf plot Units: 7 | 2 = 72 Values <u>52, 54</u> and Stem 1 Leafs their frequencies 7 9 2 3 0 7 7 8 9 2 2 3 3 4 2 3 4 4 ž 5 0 0 0 1 1 7 8 9 9 3 3 6 7 6 0 0 0 2 3 3 2 Stem-plot of the 45 obs's of the Ejection variable in the Heart Attack data table.

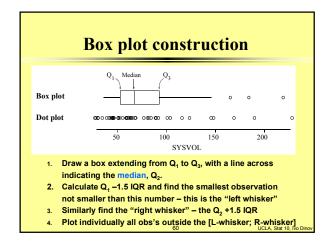


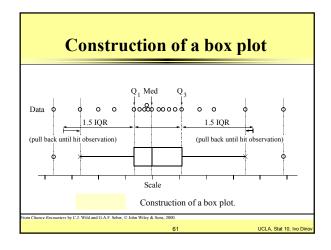


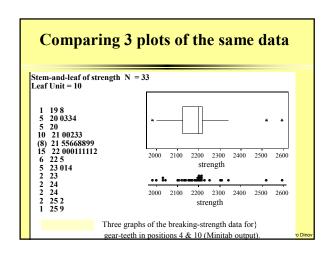
Females														
93.0	97.0	92.0	101.6	93.0	84.5	102.5	97.8	91.0	)	98.0		93.5	5	91.7
90.2	91.5	80.0	86.4	91.4	83.5	88.0	71.0	81.3	3	88.5		86.5	5	90.0
84.0	89.5	84.0	85.0	87.0	88.0	86.5	96.0	87.0	)	93.5		93.5	5	90.0
85.0	97.0	86.0	73.7											
Males														
97.0	95.0	96.0	91.0	95.0	84.5	88.0	96.0	96.0	)	87.0		95.0	)	100.0
101.0	96.0	93.0	92.5	95.0	98.5	88.0	81.3	91.4	4	88.9		86.4	1	101.6
83.8	104.1	88.9	92.0	91.0	90.0	85.0	93.5	78.0	)	100.5	1	03.0	)	91.0
105.0	86.0	95.5	86.5	90.5	80.0	80.0								
Coyotes captu		ova Scotia Frequenc Female C	y Table f	or	urtesy of	Dr Vera	Eastwoo	d.		4				
		Frequenc Female C	y Table fo	or ngths					d					
Class In	nterval	Frequenc Female C Tally	y Table fo	or ngths requency		Stem-and-	leaf plo			1				
Class In	nterval 70-75	Frequenc Female C	y Table fo	or ngths requency 2		Stem-and-	leaf plo		P					
Class In	nterval 70-75	Frequenc Female C Tally	y Table fo	requency		Stem-and- 7 1 4 7	leaf plo							
Class In	nterval 70-75 · 75-80 · 80-85 ·	Frequenc Female C Tally *	y Table fo	requency 2 0 6		Stem-and-7 1 4 7 8 0 1	leaf plo	4						
Class In	nterval 70-75 75-80 80-85	Frequenc Female C Tally *- **	y Table fo	requency 2 0 6 12		Stem-and- 7 1 4 7 8 0 1 8 5 5	leaf plo		7	7 7	8 2	-	9	
Class In	nterval 70-75 · 75-80 · 80-85 · 85-90 · 90-95 ·	Frequenc Female C Tally * * * * *	y Table fo	requency 2 0 6 12 13		Stem-and-7 1 4 7 8 0 1 8 5 5 9 0 0	4 4 5 6 0 0	4 6 7 1 1	7 2	7 7 2 2	8 3	8 3	9 4 4	4
9	nterval 70-75 75-80 80-85 85-90 90-95	Frequenc Female C Tally *- **	y Table fo	requency 2 0 6 12 13 5		Stem-and-7 1 4 7 8 0 1 8 5 5 9 0 0 9 6 7	4 4 5 6 0 0 0 7 8	4	7 2	7 7 2 2	-	-	9 4 4	4
Class In	nterval 70-75 · 75-80 · 80-85 · 85-90 · 90-95 ·	Frequenc Female C Tally * * * * *	y Table fo	requency 2 0 6 12 13		Stem-and-7 1 4 7 8 0 1 8 5 5 9 0 0	4 4 5 6 0 0 0 7 8	4 6 7 1 1	7 2	7 7 2 2	-	-	9 4 4	4

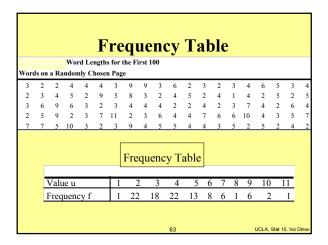












### Mean from a frequency table $\bar{x} = \frac{1}{n}$ Sum of (value×frequency of occurrence) = $\frac{1}{n}$ (Sum of all observations)

No. of strata in which species occur	Frequency (No. of species)	Percentage of species	Cumulative
$(u_j)$	$(f_j)$	$(\frac{f_j}{n} \times 100)$	Percentage
1	117	35.5	35.5
2	61	18.5	53.9
3	37	11.2	65.2
4	24	7.3	72.4
5	23	7.0	79.4
6	12	3.6	83.0
7	14	4.2	87.3
8	10	3.0	90.3
9	9	2.7	93.0
10+	23	7.0	100.0
·	n = 330	100	