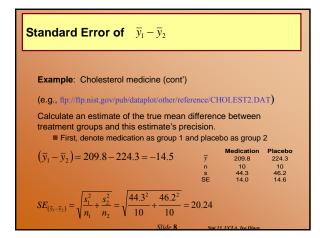
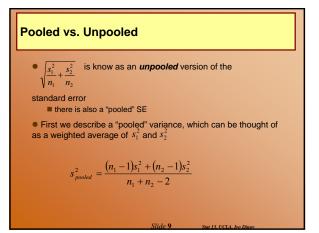
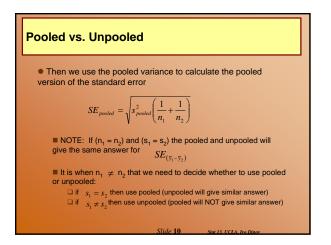
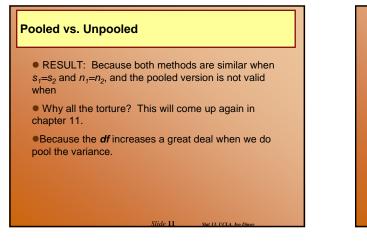


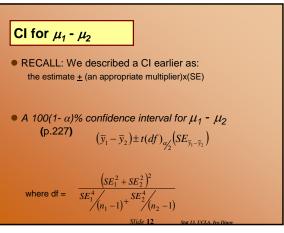
Standard Error of	$\overline{y}_1 - \overline{y}_2$		
Example: A study is conducted to quantify the benefits of a new cholesterol lowering medication. Two groups of subjects are compared, those who took the medication twice a day for 3 years, and those who took a placebo. Assume subjects were randomly assigned to either group and that both groups data are normally distributed. Results from the study are shown below:			
	Medication	Placebo	
\overline{y}	209.8	224.3	
n	10	10	
S	44.3	46.2	
SE	14.0	14.6	
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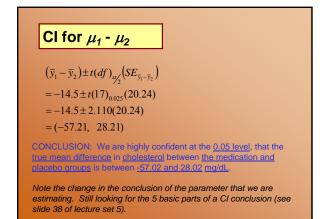






Cl for
$$\mu_1 - \mu_2$$

Example: Cholesterol medication (cont')
Calculate a 95% confidence interval for $\mu_1 - \mu_2$
We know $\bar{y}_1 - \bar{y}_2$ and $SE_{(\bar{y}_1 - \bar{y}_2)}$ from the previous slides.
Now we need to find the t multiplier
 $df = \frac{(14^2 + 14.6^2)^2}{14^4/(10-1)^+} = \frac{167411.9056}{9317.021} = 17.97 \approx 17$
Round down to
conservative
WOTE: Calculating that df is not really that fun, a quick rule
of thumb for checking your work is:
 $n_1 + n_2 - 2$



Slide 14

CI for $\mu_1 - \mu_2$

• What's so great about this type of confidence interval?

- In the previous example our CI contained zero
 - This interval isn't telling us much because:
 the true mean difference could be more than zero (in which case the mean of group 1 is larger than the mean of group 2)
 or the true mean difference could be less than zero (in which case the mean of group 1 is smaller than the mean of group 2)
 - or the true mean difference could even be zero!
 The ZERO RULE!
 - Suppose the CI came out to be (5.2, 28.1), would this
 - indicate a true mean difference?

Hypothesis Testing: The independent t test

• The idea of a hypothesis test is to formulate a hypothesis that nothing is going on and then to see if collected data is consistent with this hypothesis (or if the data shows something different)

- Like innocent until proven guilty
- There are four main parts to a hypothesis test:
 - hypotheses
 - test statistic
 p-value
 - conclusion

Hypothesis Testing: #1 The Hypotheses

- There are two hypotheses:
 - Null hypothesis (aka the "status quo" hypothesis) denoted by H_o
 - Alternative hypothesis (aka the research hypothesis)
 denoted by H_a

Hypothesis Testing: #1 The Hypotheses

• If we are comparing two group means nothing going on would imply no difference • the means are "the same" $(\mu_1 - \mu_2) = 0$ • For the independent t-test the hypotheses are: H_0 : $(\mu_1 - \mu_2) = 0$ (no statistical difference in the population means) H_a : $(\mu_1 - \mu_2) \neq 0$ (a statistical difference in the population means)

Hypothesis Testing: #1 The Hypotheses

Example: Cholesterol medication (cont') Suppose we want to carry out a hypothesis test to see if the data show that there is enough evidence to support a difference in treatment means.

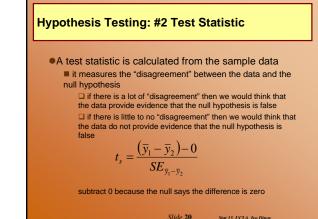
Find the appropriate null and alternative hypotheses.

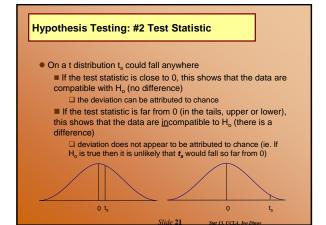
$H_{o}: (\mu_1 - \mu_2) = 0$

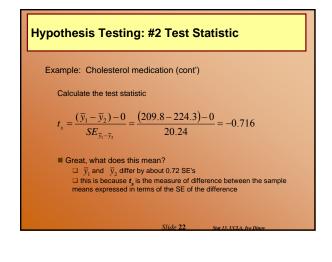
(no statistical difference the true means of the medication and placebo groups) $\mathbf{H}_{a}: \quad (\mu_{1} - \mu_{2}) \neq 0$

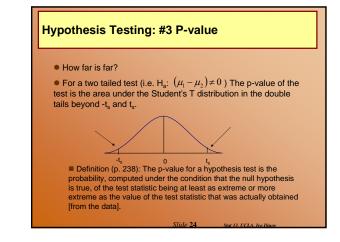
a statistical difference in the true means of the medication and placebo groups, medication has an effect on cholesterol)

lide 19



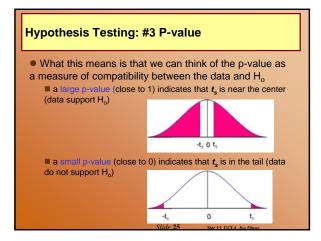


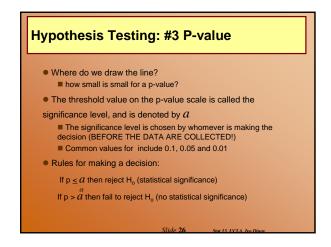




Hypothesis Testing: #2 Test Statistic

- How do we use this information to decide if the data support H_o?
 - Perfect agreement between the means would indicate that $t_s = 0$, but logically we expect the means do differ by at least a little bit.
 - The question is how much difference is statistically significant?
 If H_o is true, it is unlikely that t_s would fall in either of the far tails
 - If H_o is false it is unlikely that t_s would fall near 0



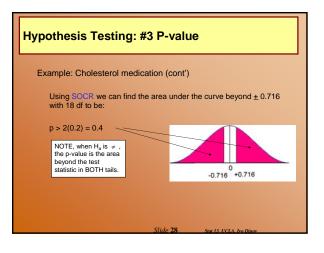


Hypothesis Testing: #3 P-value

Example: Cholesterol medication (cont')

Find the p-value that corresponds to the results of the cholesterol lowering medication experiment We know from the previous slides that t = -0.716(which is close to 0)

This means that the p-value is the area under the curve beyond \pm 0.716 with 18 df.



Hypothesis Testing: #4 Conclusion

Example: Cholesterol medication (cont')

Suppose the researchers had set $\alpha = 0.05$ Our decision would be to fail to reject Ho because p > 0.4 which is > 0.05

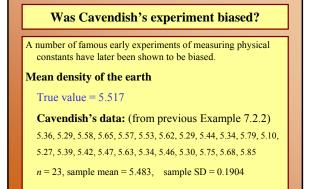
(#4) CONCLUSION: Based on this data there is no statistically significant difference between true mean cholesterol of the medication and placebo groups (p > 0.4).

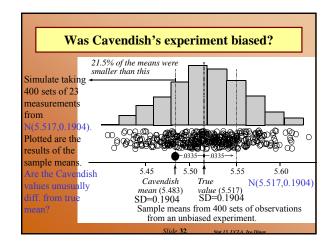
- □ In other words the cholesterol lowering medication does not seem to have a significant effect on cholesterol.
- Keep in mind, we are saying that we couldn't provide sufficient evidence to show that there is a significant difference between the two *population* means.

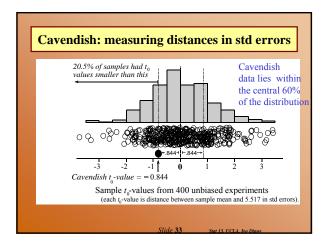
Hypothesis Testing Summary

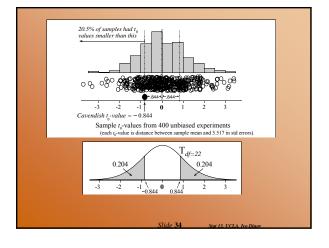
Important parts of Hypothesis test conclusions:

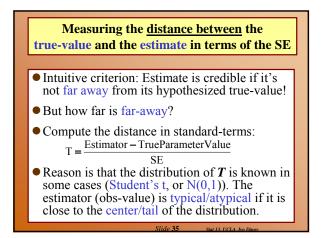
- 1. Decision (significance or no significance)
- 2. Parameter of interest
- 3. Variable of interest
- 4. Population under study
- 5. (optional but preferred) P-value

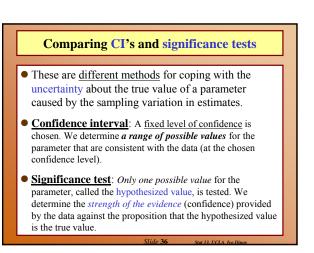


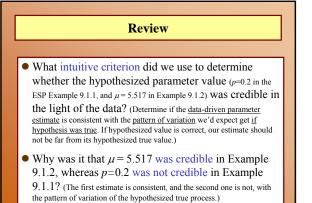




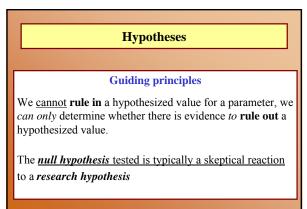


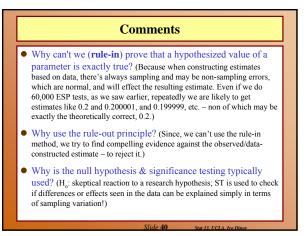






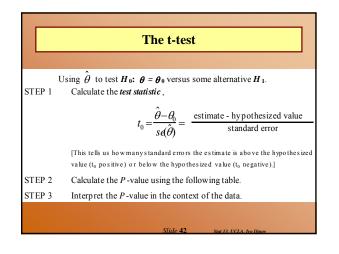
Review
What do t₀-values tell us? (Our estimate is typical/atypical, consistent or inconsistent with our hypothesis.)
What is the essential difference between the information provided by a confidence interval (CI) and by a significance test (ST)? (Both are uncertainty quantifiers. CT's use a fixed level of confidence to determine possible range of values. ST's one possible value is fixed and level of confidence is determined.)





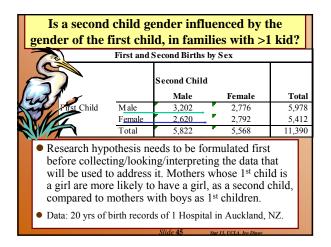
Comments

- How can researchers try to demonstrate that effects or differences seen in their data are real? (Reject the hypothesis that there are no effects)
- How does the alternative hypothesis typically relate to a belief, hunch, or research hypothesis that initiates a study? (H₁=H_a: specifies the type of departure from the nullhypothesis, H₀ (skeptical reaction), which we are expecting (research hypothesis itself).
- In the Cavendish's mean Earth density data, null hypothesis was H₀: µ =5.517. We suspected bias, but not bias in any specific direction, hence H_a:µ!=5.517.



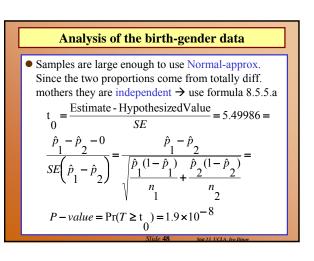
The t-test		
Alternative hypothesis	Evidence against H ₀ : θ > θ ₀ provided by	<i>P</i> -value
$H_1: \theta > \theta_0$	$\hat{\theta}$ too much bigger than θ_0	$P = \operatorname{pr}(T \ge t_0)$
$H_1: \theta < \theta_0$	(i.e., $\hat{\theta} - \theta_0$ too large) $\hat{\theta}$ too much smaller than θ_0 (i.e., $\hat{\theta} - \theta_0$ too negative)	$P = \operatorname{pr}(T \leq t_0)$
$H_1: \theta \neq \theta_0$	$\hat{\boldsymbol{\theta}} \text{ too far from } \boldsymbol{\theta}_0$ (i.e., $ \hat{\boldsymbol{\theta}} - \boldsymbol{\theta}_0 \text{ too large}$)	$P = 2 \operatorname{pr}(1 \ge t_0)$
		where $T \sim \text{Student}(df)$
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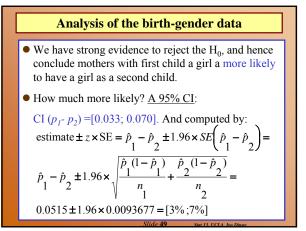
Interpretation of the p-value			
TABLE 9.3.	TABLE 9.3.2 Interpreting the Size of a P-Value		
Approx	timate size		
of I	'-Value	Translation	
> 0.12	(12%)	No evidence against H_0	
0.10	(10%)	Weak evidence against H_0	
0.05	(5%)	Some evidence against H_0	
0.01	(1%)	Strong evidence against H_0	
0.001	(0.1%)	Very Strong evidence against H_0	
		Slide 44 Stat 13. UCLA. Ivo Dinov	



Analysis of the birth-gender data – data summary			
	Second Child		
Froup	Number of births	Number of girls	
(Previous child was girl)	5412	2792 (approx. 51.6%	
(Previous child was boy)	5978	2776 (approx. 46.4%	
· · · ·	e proportion of girl <u>Parameter of inter</u> ptical reaction). H_a	s in mothers with est is $p_1 - p_2$.	

Hypothesis testing as decision making			
Decision Making			
	Actual situation		
Decision made	H ₀ is true	H ₀ is false	
Accept H ₀ as true	OK Type II error		
Reject H ₀ as false	Type I error	OK	
 Sample sizes: n₁=5412, n₂=5978, Sample proportions (estimates) p̂₁ = 2792/5412 ≈ 0.5159, p̂₂ = 2776/5978 ≈ 0.4644, H₀: p₁-p₂=0 (skeptical reaction). H_a: p₁-p₂>0 			
(research hypothesis)			





Example – 7.51			
 7.51. A study was undertaken to compare the 	Index/Stat	Experimental	Control
respiratory responses of hypnotized and non-	1	5.32	4.5
hypnotized subjects to certain instructions.	2	5.6	4.78
 The <u>16</u> male volunteers were allocated at random to an experimental group to be hypnotized or to a 	3	5.74	4.79
	4	6.06	4.86
control group. Baseline measurements were taken at	5	6.32	5.41
the start of the experiment.	6	6.34	5.7
• In analyzing the data, the researchers noticed that the	7	6.79	6.08
baseline breathing patterns of the two groups were	8	7.18	6.21
different; this was surprising, since all the subjects	n	8	8
had been treated the same up to that time.	y_bar	6.169	5.291
 One explanation proposed for this unexpected difference was that the experimental group were more excited in anticipation of the experience of being hypnotized. 	5	0.621	0.652
 The summary of the baseline measurements of total ventilation is provided (liters of air per minute per square meter of body area). 			
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