Exercise 11. Two-sample tests/Interval estimates

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Overview of confidence intervals and hypothesis tests and their constructions

Two columns of data - pairs/independent

- Paired data indicates data that are taken as two measurements of the same entities -> data columns are dependent.
 - For paired data, we calculate the difference between the columns(or another function according to the input) and use one-sample tests for this difference.
- If there is no dependency between values in the two columns the data are independent.
 - Two-sample test is needed

Examples of paired data:

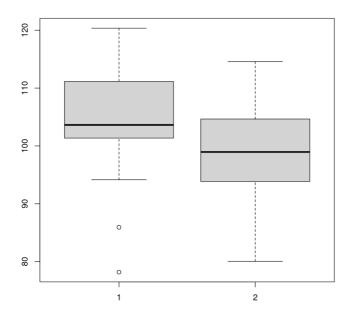
- measuring bulbs at two different temperatures(if each piece is measured twice at temperature 1 and temperature 2)
- be careful here, it can happen that the tests are eg. destructive and it is not possible to measure twice the same entity(product). Then we would consider two independent selections, each for one type of measurement -> independent data columns -> two-sample tests
- · measurement of the patient's blood values before and after drug administration
- again pay attention to, for example, drug testing in two groups(placebo/real drug) ->two independent groups -> two-sample tests

In general for two-sample tests/CI

- the test is always tied to the appropriate CI -> same conditions of use
- if the test has conditions of use(eg: normality of data, symmetry of data) then this condition must be met **for both data columns**, if at least one does not meet, we consider the assumption to be broken
- · one of the very important assumptions is data independence
- eg: measurement of products of manufacturer A and products of manufacturer B here it is reasonable to assume that the products of manufacturer A are separate entities from the products of manufacturer B

Two-sample tests/IO - difference of position measures

```
# we create test data
data1 = rnorm(n = 30, mean = 105, sd = 10)
data2 = rnorm(n = 30, mean = 100, sd = 10)
boxplot(data1,data2)
```



Two-sample Student's t-test

- Tests/estimates difference of means: $H_0: \mu_1 \mu_2 = a$
- · requirements:
 - Data normality

H0: mu1 - mu2=2

- Homoskedasticity(scatter matching)
- independence of selections
- the function must have the parameter var.equal=TRUE

```
In [47]:
          # H0: mu1 - mu2=2
          # HA: mu1 - mu2!=2
          t.test(x = data1, y = data2, mu = 2, alternative = "two.sided",
                 var.equal = TRUE, conf.level = 0.95)
                 Two Sample t-test
         data: data1 and data2
         t = 1.2899, df = 58, p-value = 0.2022
         alternative hypothesis: true difference in means is not equal to 2
         95 percent confidence interval:
          0.462228 9.111616
         sample estimates:
         mean of x mean of y
         104.26745 99.48053
In [48]:
          # H0: mu1 - mu2=2
          # HA: mu1 - mu2>2
          t.test(x = data1, y = data2, mu = 2, alternative = "greater",
                 var.equal = TRUE, conf.level = 0.95)
                 Two Sample t-test
         data: data1 and data2
         t = 1.2899, df = 58, p-value = 0.1011
         alternative hypothesis: true difference in means is greater than 2
         95 percent confidence interval:
          1.175546
         sample estimates:
         mean of x mean of y
         104.26745 99.48053
In [49]:
```

```
t.test(x = data1, y = data2, mu = 2, alternative = "less",
                 var.equal = TRUE, conf.level = 0.95)
                  Two Sample t-test
         data: data1 and data2
         t = 1.2899, df = 58, p-value = 0.8989
         alternative hypothesis: true difference in means is less than 2
         95 percent confidence interval:
               -Inf 8.398298
         sample estimates:
         mean of x mean of y
         104.26745 99.48053
         Aspin-Welsh test
          ullet Tests/estimates the difference of means: H_0: \mu_1 - \mu_2 = a
          · requirements:

    Data normality

              • independence of selections
          • the function must have the parameter var.equal=FALSE
In [50]:
          # H0: mu1 - mu2=2
          # HA: mu1 - mu2!=2
          t.test(x = data1, y = data2, mu = 2, alternative = "two.sided",
                 var.equal = FALSE, conf.level = 0.95)
                  Welch Two Sample t-test
         data: data1 and data2
         t = 1.2899, df = 56.406, p-value = 0.2023
         alternative hypothesis: true difference in means is not equal to 2
         95 percent confidence interval:
          0.4596243 9.1142201
         sample estimates:
         mean of x mean of y
         104.26745 99.48053
In [51]:
          # H0: mu1 - mu2=2
          # HA: mu1 - mu2>2
          t.test(x = data1, y = data2, mu = 0, alternative = "greater",
                 var.equal = FALSE, conf.level = 0.95)
                  Welch Two Sample t-test
         data: data1 and data2
         t = 2.2157, df = 56.406, p-value = 0.01538
         alternative hypothesis: true difference in means is greater than \boldsymbol{0}
         95 percent confidence interval:
          1.173889
         sample estimates:
         mean of x mean of y
         104.26745 99.48053
In [52]:
          # H0: mu1 - mu2=2
          # HA: mu1 - mu2<2
          t.test(x = data1, y = data2, mu = 0, alternative = "less",
                 var.equal = FALSE, conf.level = 0.95)
                  Welch Two Sample t-test
         data: data1 and data2
         t = 2.2157, df = 56.406, p-value = 0.9846
         alternative hypothesis: true difference in means is less than 0
         95 percent confidence interval:
```

```
-Inf 8.399956
sample estimates:
mean of x mean of y
104.26745 99.48053
```

Mann-Whitney test

```
ullet Tests/estimates difference of medians: H_0: X_{0.5,1}-X_{0.5,2}=a
```

- · requirements:
 - independence of selections
 - (same shape of the distribution)
- requires conf.int=TRUE, to calculate CI

```
In [53]:
          # H0: X0.5,1 - X0.5,2=2
          # HA: X0.5,1 - X0.5,2!=2
          wilcox.test(x = data1, y = data2, mu = 2, alternative = "two.sided",
                      conf.level=0.95, conf.int = TRUE)
                 Wilcoxon rank sum exact test
         data: data1 and data2
         W = 560, p-value = 0.1058
         alternative hypothesis: true location shift is not equal to 2
         95 percent confidence interval:
         1.356415 9.562378
         sample estimates:
         difference in location
                       5.785621
In [54]:
          # H0: X0.5,1 - X0.5,2=2
          # HA: X0.5,1 - X0.5,2>2
          wilcox.test(x = data1, y = data2, mu = 2, alternative = "greater",
                      conf.level=0.95, conf.int = TRUE)
                 Wilcoxon rank sum exact test
         data: data1 and data2
         W = 560, p-value = 0.05291
         alternative hypothesis: true location shift is greater than 2
         95 percent confidence interval:
          1.983391
                        Inf
         sample estimates:
         difference in location
                       5.785621
In [55]:
          # H0: X0.5,1 - X0.5,2=2
          # HA: X0.5,1 - X0.5,2<2
          wilcox.test(x = data1, y = data2, mu = 2, alternative = "less",
                      conf.level=0.95, conf.int = TRUE)
                 Wilcoxon rank sum exact test
         data: data1 and data2
         W = 560, p-value = 0.9487
         alternative hypothesis: true location shift is less than 2
         95 percent confidence interval:
              -Inf 8.880073
         sample estimates:
         difference in location
                       5.785621
```

Two-sample tests/CI - proportion of variances

- Tests/estimates the ratio of variances: $H_0: \sigma_1^2/\sigma_2^2 = a$
- · requirements:
 - data normality
 - independence of selections

```
In [56]:
          # H0: sigma1 ^ 2/sigma2 ^ 2=1
          # H0: sigma1 ^ 2/sigma2 ^ 2!=1
          var.test(x = data1, y = data2, ratio = 1, alternative = "two.sided",
                   conf.level = 0.95)
                 F test to compare two variances
         data: data1 and data2
         F = 1.4042, num df = 29, denom df = 29, p-value = 0.366
         alternative hypothesis: true ratio of variances is not equal to 1
         95 percent confidence interval:
          0.6683322 2.9501409
         sample estimates:
         ratio of variances
                   1.404163
In [57]:
          # H0: sigma1 ^ 2/sigma2 ^ 2=1
          # H0: sigma1 ^ 2/sigma2 ^ 2>1
          var.test(x = data1, y = data2, ratio = 1, alternative = "greater",
                   conf.level = 0.95)
                 F test to compare two variances
         data: data1 and data2
         F = 1.4042, num df = 29, denom df = 29, p-value = 0.183
         alternative hypothesis: true ratio of variances is greater than 1
         95 percent confidence interval:
          0.7545972
         sample estimates:
         ratio of variances
                   1.404163
In [58]:
          # H0: sigma1 ^ 2/sigma2 ^ 2=1
          # H0: sigma1 ^ 2/sigma2 ^ 2<1
          var.test(x = data1, y = data2, ratio = 1, alternative = "less",
                   conf.level = 0.95)
                 F test to compare two variances
         data: data1 and data2
         F = 1.4042, num df = 29, denom df = 29, p-value = 0.817
         alternative hypothesis: true ratio of variances is less than 1
         95 percent confidence interval:
          0.000000 2.612883
         sample estimates:
         ratio of variances
                   1.404163
        Levene's test
```

- Tests equality of variances: $H_0: \sigma_1^2 = \sigma_2^2$!
- requirements:
 - independence of selections
- · requires data in standard data format
- leveneTest function in the car package

```
In [59]: # we produce data in a standard data format

data1.df = as.data.frame(data1)
 data1.df$typ = "d1"
```

```
colnames(data1.df) = c("data", "typ")
          data2.df = as.data.frame(data2)
          data2.df$typ = "d2"
          colnames(data2.df) = c("data", "typ")
          data = rbind(data1.df, data2.df)
          data$typ = as.factor(data$typ)
          head(data)
           A data.frame: 6 × 2
                data
                       typ
               <dbl> <fct>
          1 118.68545
                        d1
            111.25032
                        d1
           103.14060
                        d1
            112.95088
                        d1
            78.17256
                        d1
          6 103.84503
                        d1
In [60]:
          # install.packages("car")
          # H0: sigma1 ^ 2=sigma2 ^ 2
          # HA: sigma1 ^ 2!=Sigma2 ^ 2
          car::leveneTest(data$data ~ data$typ)
                   A anova: 2 × 3
                       F value
                                  Pr(>F)
                <int>
                        <dbl>
                                   <dbl>
```

Two-sample tests/CI - difference of probabilities

Test of parameter of two binomial distributions

NA

- Tests if the probability matches: $H_0: \pi_1 \pi_2 = 0$
- · requirements:

group

- lacksquare sufficient selection size: $n_i > rac{9}{p_i(1-p_i)}$
- independence of selections

1 0.2097549 0.6486708 NA

```
In [61]:
          # we will produce suitable data
          pi1 = 0.4
          pi2 = 0.3
          dp1 = runif(n = 100, min = 0, max = 1) < pi1
          dp2 = runif(n = 130, min = 0, max = 1) < pi2
          x1 = sum(dp1)
          n1 = length(dp1)
          x2 = sum(dp2)
          n2 = length(dp2)
          x1
          n1
          x2
          n2
```

```
In [62]:
          # H0: pi1 - pi2=0
          # HA: pi1 - pi2!=0
          prop.test(x = c(x1, x2), n = c(n1, n2), alternative="two.sided",
                    conf.level=0.95)
                 2-sample test for equality of proportions with continuity correction
         data: c(x1, x2) out of c(n1, n2)
         X-squared = 0.37552, df = 1, p-value = 0.54
         alternative hypothesis: two.sided
         95 percent confidence interval:
          -0.08732316 0.18424624
         sample estimates:
            prop 1
                      prop 2
         0.4100000 0.3615385
In [63]:
          # H0: pi1 - pi2=0
          # HA: pi1 - pi2>0
          prop.test(x = c(x1, x2), n = c(n1, n2), alternative="greater",
                    conf.level=0.95)
                 2-sample test for equality of proportions with continuity correction
         data: c(x1, x2) out of c(n1, n2)
         X-squared = 0.37552, df = 1, p-value = 0.27
         alternative hypothesis: greater
         95 percent confidence interval:
          -0.0669148 1.0000000
         sample estimates:
                     prop 2
            prop 1
         0.4100000 0.3615385
In [64]:
          # H0: pi1 - pi2=0
          # HA: pi1 - pi2<0
          prop.test(x = c(x1, x2), n = c(n1, n2), alternative="less",
                    conf.level=0.95)
                 2-sample test for equality of proportions with continuity correction
         data: c(x1, x2) out of c(n1, n2)
         X-squared = 0.37552, df = 1, p-value = 0.73
         alternative hypothesis: less
         95 percent confidence interval:
          -1.0000000 0.1638379
         sample estimates:
            prop 1
                      prop 2
         0.4100000 0.3615385
```

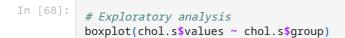
Examples

```
In [65]: library(dplyr)
    library(rstatix)
```

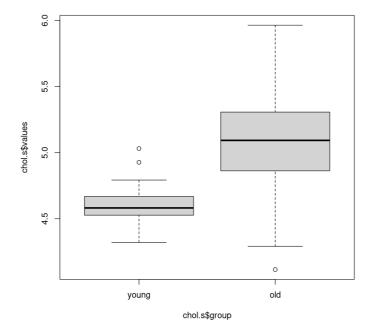
Example 1.

Data in the cholesterol2.xls file indicate the blood cholesterol level of men of two different age groups(20-30 years and 40-50 years). Verify at the significance level 0.05 the hypothesis that the cholesterol level in the blood of older men does not differ from the cholesterol level in the blood of younger men.

```
skip = 1)
colnames(chol)=c("young", "old")
head(chol)
A tibble: 6 × 2
young
        old
<dbl> <dbl>
4.573 4.593
4.565 4.589
4.624 4.864
4.720 4.603
4.604 5.090
4.662 5.472
# Convert to standard data format
chol.s = stack(chol)
chol.s = na.omit(chol.s)
colnames(chol.s) = c ("values", "group")
head(chol.s)
A data.frame: 6 × 2
  values group
   <dbl>
          <fct>
   4.573 young
   4.565 young
   4.624 young
   4.720 young
   4.604 young
   4.662 young
```



In [67]:

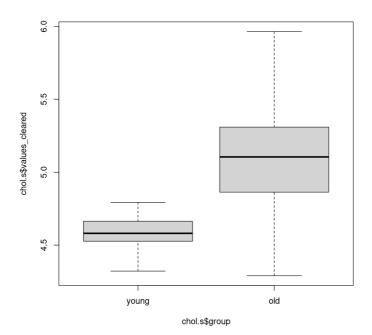


```
# Elimination of outliars:
    chol.s$id = seq(1,length(chol.s$values))

outliars = chol.s %>% group_by(group) %>% identify_outliers(values)
    outliars
```

```
A tibble: 3 × 5
                  id is.outlier is.extreme
group values
<fct>
        <dbl>
               <int>
                          <lgl>
                                      <lgl>
                         TRUE
young
        5.031
                  44
                                     FALSE
young
        4.927
                  73
                         TRUE
                                     FALSE
                 151
                         TRUE
                                    FALSE
  old
        4.116
```

```
In [70]: chol.s$values_cleared = ifelse(chol.s$id %in% outliars$id, NA, chol.s$values)
In [71]: boxplot(chol.s$values_cleared~chol.s$group)
# be careful in the data we have NA
# eg for length determination
```



 A tibble: 2 × 4

 group
 count
 mean
 std

 <fct>
 <int><dbl>
 <dbl>

 young
 97
 4.588918
 0.1014021

 old
 84
 5.113012
 0.3541456

Difference of Mean/median test

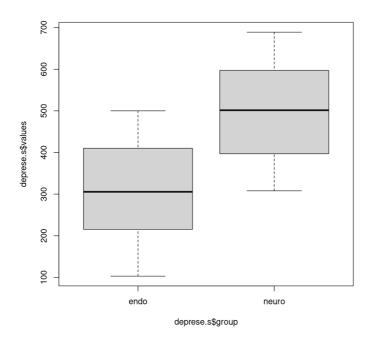
group norm.pval
<fct> <dbl>
young 0.4639368

```
<dbl>
          <fct>
           old 0.9394985
In [74]:
          # Exactly by F-test
          # H0: sigma.old=sigma.young
          # Ha: sigma.old<>sigma.young
          # I select the required data
          young = chol.s$values_cleared[chol.s$group == "young"]
          old = chol.s$values_cleared[chol.s$group == "old"]
          var.test(x = young, y = old, ratio = 1, conf.level=0.95)
          # at. significance 0.05 we reject the assumption of same variances
          # The observed discrepancy between the variances is significant at the significance level of 0.05
          # Mark as statistically significant.
                 F test to compare two variances
         data: young and old
         F = 0.081984, num df = 96, denom df = 83, p-value < 2.2e-16
         alternative hypothesis: true ratio of variances is not equal to 1
         95 percent confidence interval:
          0.05379533 0.12414422
         sample estimates:
         ratio of variances
                 0.08198425
In [75]:
          # Verification of same mean values(Aspin-Welch test)
          # H0: mu.old - mu.young=0
          # Ha: mu.old - mu.young!=0
          t.test(x = old, y = young, mu = 0,
                 alternative = "two.sided", var.equal=FALSE, conf.level=0.95)
          # in hl. significance 0.05 we reject HO->there is a stat. significant difference.
                 Welch Two Sample t-test
         data: old and young
         t = 13.106, df = 94.791, p-value < 2.2e-16
         alternative hypothesis: true difference in means is not equal to 0
         95 percent confidence interval:
          0.4447047 0.6034840
         sample estimates:
         mean of x mean of y
          5.113012 4.588918
In [76]:
          # H0: mu.old=mu.young
          # Ha: mu.old>mu.young
          t.test(x = old, y = young, mu = 0, alternative = "greater",
                 var.equal = FALSE, conf.level = 0.95)
                 Welch Two Sample t-test
         data: old and young
         t = 13.106, df = 94.791, p-value < 2.2e-16
         alternative hypothesis: true difference in means is greater than {\tt 0}
         95 percent confidence interval:
          0.4576698
                          Inf
         sample estimates:
         mean of x mean of y
          5.113012 4.588918
```

group norm.pval

The data in the depression.xls file represent the length of remission in days from a simple random selection of two different groups of patients(patients with endogenous depression and patients with neurotic depression). Verify that the observed difference in mean remission length in these two groups of patients is statistically significant.

```
In [77]:
           # Read data from xlsx file(using readxl package)
          deprese = readxl::read_excel("data/testy_dvouvyberove.xlsx",
                                 sheet = "deprese")
          colnames(deprese)=c("endo", "neuro")
          head(deprese)
          A tibble: 6 × 2
          endo neuro
          <dbl>
                <dbl>
            247
                  472
            384
                  454
            285
                  479
            141
                  588
            381
                  309
            336
                  315
In [78]:
          # Conversion to standard data format
          deprese.s = stack(deprese)
          deprese.s = na.omit(deprese.s)
          colnames(deprese.s) = c ("values", "group")
          head(deprese.s)
          A data.frame: 6 × 2
             values group
             <dbl>
                    <fct>
          1
               247
                    endo
          2
               384
                    endo
          3
               285
                    endo
               141
                    endo
               381
                    endo
               336
                    endo
In [79]:
           # Exploratory analysis
          boxplot(deprese.s$values~deprese.s$group)
           # Data does not contain outliers
```



```
A tibble: 2 × 4

group count mean std

<fct> <int> <dbl> <dbl> <dbl> <dbl> <dbl> 

neuro 134 498.6866 111.5799
```

Diference of Mean/median test

```
A tibble: 2 × 2

group norm.pval

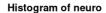
<fct> <dbl>
endo 2.786054e-04

neuro 9.480001e-05
```

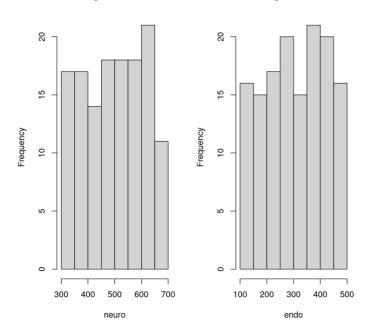
```
# at least as a guide, we check the similarity of the distribution
# we choose data for easier processing

neuro = deprese.s$values[deprese.s$group == "neuro"]
endo = deprese.s$values[deprese.s$group == "endo"]

par(mfrow = c(1,2))
hist(neuro)
hist(endo)
```



Histogram of endo



Wilcoxon rank sum test with continuity correction

Wilcoxon rank sum test with continuity correction

Example 3.

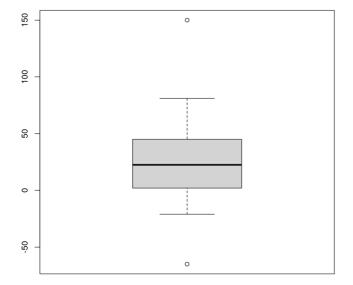
We monitor urine osmolality at the patient station at 08:00 and 11:00 for 16 men. Based on the results in the osmolality.xls file, verify that the osmolality has increased statistically significantly.

```
# Load data
osmolalita = readxl::read_excel("data/testy_dvouvyberove.xlsx",
                          sheet = "osmolalita", skip = 1)
osmolalita = osmolalita[,c(2,3)]
colnames(osmolalita)=c("o8","o11")
head(osmolalita)
New names:
* `` -> ...1
A tibble: 6 × 2
  о8
        o11
<dbl> <dbl>
 364
        421
 349
        369
  349
        284
 387
        366
  295
        376
  357
        376
```

```
# Calculation of osmolality increase
    osmolalita$increase = osmolalita$o11 - osmolalita$o8

# Exploratory analysis
    par(mfrow = c(1,1))
    boxplot(osmolalita$increase)

# Data contains outliars
```



```
# Elimination of outliars:
    osmolalita$id = seq(1,length(osmolalita$increase))

outliars = osmolalita %>% identify_outliers(increase)
    outliars
    osmolalita$increase_cleared = ifelse(osmolalita$id %in% outliars$id, NA, osmolalita$increase)

boxplot(osmolalita$increase_cleared)
```

 A tibble: 2 × 6

 o8
 o11
 increase
 id
 is.outlier
 is.extreme

 <dbl> <dbl> <dbl> <int> <int> <igl> <igl> <igl> <igl> <igl> <igl> FALSE

| 08 | o11 | increase | id | is.outlier | is.extreme |
|-------------|-------------|-------------|-------------|-------------|-------------|
| <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <int></int> | <lgi></lgi> | <lgl></lgl> |
| 352 | 502 | 150 | 10 | TRUE | TRUE |

```
20 0 20 40 60 80
```

mean of x 24.28571

```
In [88]:
          # Exploratory analysis for data without outliars
          library(dplyr)
          osmolalita %>% summarise(count = sum(!is.na(increase_cleared)),
                                    mean = mean(increase_cleared, na.rm = TRUE),
                                    std = sd(increase_cleared, na.rm = TRUE))
          # rounding ->2 valid digits ->according to sd per unit
               A tibble: 1 × 3
         count
                  mean
                            std
          <int>
                  <dbl>
                          <dbl>
            14 24.28571 29.77978
In [89]:
          # Verification of normality
          # The presumption of normality is verified by the Shapir - Wilk test.
          shapiro.test(osmolalita$increase_cleared)
                 Shapiro-Wilk normality test
         data: osmolalita$increase_cleared
         W = 0.94899, p-value = 0.5452
In [90]:
          # Paired t-test
          # H0: mu.increase=0 mm
          # Ha: mu.increase>0 mm
          t.test(osmolalita$increase_cleared, mu = 0, alternative = "greater")
                 One Sample t-test
         data: osmolalita$increase_cleared
         t = 3.0514, df = 13, p-value = 0.004638
         alternative hypothesis: true mean is greater than {\tt 0}
         95 percent confidence interval:
          10.19089
                        Inf
         sample estimates:
```

Example 4.

sample estimates:

Semiconductor components of two manufacturers - MM and PP - were tested. MM claims that its products have a lower percentage of defective pieces. To verify this claim, 200 components were randomly selected from MM production, of which 14 were defective. A similar experiment was performed at PP with the result of 10 defective out of 100 randomly selected components.

a)

Test MM's claim with a clean significance test.

```
In [91]:
          x.MM = 14
          n.MM = 200
          p.MM = x.MM/n.MM
          p.MM
          x.PP = 10
          n.PP = 100
          p.PP = x.PP/n.PP
          p.PP
        0.07
        0.1
In [92]:
          # Verification of assumptions
          9/(p.MM*(1-p.MM))
          9/(p.PP*(1-p.PP))
        138.248847926267
         100
In [93]:
          # Pearson's X2 test
          # H0: pi.PP=pi.MM
          # Ha: pi.PP>pi.MM
          prop.test(x = c(x.PP,x.MM),n = c(n.PP,n.MM), alternative = "greater",
                    conf.level = 0.95)
          # at significance 0.05 we do not reject H0 - ie assumption.
          # identical error rates. Therefore, it cannot be said that MM has better production.
                 2-sample test for equality of proportions with continuity correction
         data: c(x.PP, x.MM) out of c(n.PP, n.MM)
         X-squared = 0.45856, df = 1, p-value = 0.2491
         alternative hypothesis: greater
         95 percent confidence interval:
          -0.03508162 1.00000000
         sample estimates:
         prop 1 prop 2
           0.10
                 0.07
In [94]:
          # Pearson's X2 test
          # H0: pi.PP=pi.MM
          # Ha: pi.PP!=Pi.MM
          prop.test(x = c(x.PP, x.MM), n = c(n.PP, n.MM), alternative = "two.sided",
                    conf.level = 0.95)
                 2-sample test for equality of proportions with continuity correction
         data: c(x.PP, x.MM) out of c(n.PP, n.MM)
         X-squared = 0.45856, df = 1, p-value = 0.4983
         alternative hypothesis: two.sided
         95 percent confidence interval:
          -0.04611274 0.10611274
```

```
prop 1 prop 2
0.10 0.07
```

b)

Test MM's statement using an interval estimate of a significance level of 0.05.

```
In [95]:
          # Based on 95% Clopper - Pearson right - hand interval estimation
          # -0.036; 1,000) the observed difference in production quality can be described as
          # not statistically significant. We can reach the same conclusions on the basis of
          # Pearson's right-hand test
          prop.test(x = c(x.PP, x.MM), n = c(n.PP, n.MM), alternative = "two.sided",
                    conf.level = 0.95)
                 2-sample test for equality of proportions with continuity correction
         data: c(x.PP, x.MM) out of c(n.PP, n.MM)
         X-squared = 0.45856, df = 1, p-value = 0.4983
         alternative hypothesis: two.sided
         95 percent confidence interval:
          -0.04611274 0.10611274
         sample estimates:
         prop 1 prop 2
           0.10
                 0.07
```

In []: