431 Class 21

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2022-11-17

Today's Agenda

On Contingency Tables (Chapter 28 in Course Notes)

- Building a J x K Table
- Chi-Square Tests of Independence
 - Cochran Conditions and Checking Assumptions

Replicable Research and the Crisis in Science

Today's Packages

```
1 library(vcd) ## for mosaic plots
2 library(janitor)
3 library(patchwork)
4 library(tidyverse)
5
6 theme_set(theme_bw())
```

Working with Larger Cross-Tabulations

A 2 imes 3 contingency table

This table displays the count of patients who show *complete*, *partial*, or *no response* after treatment with either **active** medication or a **placebo** in a study of 100 patients...

Group	None	Partial	Complete
Active	8	24	20
Placebo	12	26	10

Is there a statistically detectable association here, at lpha=0.10?

The Pearson Chi-Square Test

- H_0 : Response Distribution is the same, regardless of Treatment.
- H_A : There is an association between Treatment and Response.

The Pearson χ^2 test assumes the null hypothesis is true (rows and columns are independent.) That is a model for our data. How does it work?

Calculating Chi-Square

Here's the table, with marginal totals added.

_	None	Partial	Complete	TOTAL
Active	8	24	20	52
Placebo	12	26	10	48
TOTAL	20	50	30	100

The test needs to estimate the expected frequency in each of the six cells under the assumption of independence. If the rows and columns were independent, what is the expected count in the Active/None cell?

The Independence Model

_	None	Partial	Complete	TOTAL
Active	_	_	_	52
Placebo	_	_	_	48
TOTAL	20	50	30	100

If the rows and columns were independent, then:

Observed (Expected) Cell Counts

So, can we fill in the expected frequencies under our independence model?

_	None	Partial	Complete	TOTAL
Active	8 (10.4)	24 (26.0)	20 (15.6)	52
Placebo	12 (9.6)	26 (24.0)	10 (14.4)	48
TOTAL	20	50	30	100

General Formula for Expected Frequencies under Independence

This assumes that the independence model holds: the probability of being in a particular column is exactly the same in each row, and vice versa.

Chi-Square Assumptions

- Expected Frequencies: We assume that the expected frequency, under the null hypothesized model of independence, will be **at least 5** (and ideally at least 10) in each cell. If that is not the case, then the χ^2 test is likely to give unreliable results.
- The Cochran conditions require us to have no cells with zero counts **and** at least 80% of the cells in our table with expected counts of 5 or higher. That's what R uses to warn you of trouble.
- Don't meet the standards? Consider collapsing categories.

Observed (Expected) Cell Counts (again)

_	None	Partial	Complete	TOTAL
Active	8 (10.4)	24 (26.0)	20 (15.6)	52
Placebo	12 (9.6)	26 (24.0)	10 (14.4)	48
TOTAL	20	50	30	100

• Do we meet the Cochran conditions in this case?

Getting the Table into R

We'll put the table into a matrix in R. Here's one approach...

```
T1 \leftarrow matrix(c(8, 24, 20, 12, 26, 10),
                ncol=3, nrow=2, byrow=TRUE)
   rownames(T1) <- c("Active", "Placebo")
 4 colnames(T1) <- c("None", "Partial", "Complete")
 5 T1
       None Partial Complete
Active 8
                 2.4
                          2.0
Placebo 12 26
                          10
 1 chisq.test(T1)
   Pearson's Chi-squared test
data: T1
X-squared = 4.0598, df = 2, p-value = 0.1313
```

Chi-Square Test Results in R

- H_0 : Response Distribution is the same, regardless of Treatment.
 - Rows and Columns of the table are independent
- H_A : There is an association between Treatment and Response.
 - Rows and Columns of the table are associated.
- For our T1, the results were: χ^2 = 4.0598, df = 2, p = 0.1313

What is the conclusion?

Does Sample Size Affect The χ^2 Test?

- T1 results were: χ^2 = 4.0598, df = 2, p = 0.1313
- What if we had the same pattern, but twice as much data?

```
1 T1_doubled <- T1*2
2 T1_doubled

None Partial Complete
Active 16 48 40
Placebo 24 52 20

1 chisq.test(T1_doubled)
```

Pearson's Chi-squared test

```
data: T1_doubled
X-squared = 8.1197, df = 2, p-value = 0.01725
```

Can we run Fisher's exact test instead?

Yes, but ... if the Pearson assumptions don't hold, then the Fisher's test is not generally an improvement.

```
1 fisher.test(T1)

Fisher's Exact Test for Count Data

data: T1
p-value = 0.1358
alternative hypothesis: two.sided
```

 It's also really meant more for square tables, with the same number of rows as columns, and relatively modest sample sizes.

OK. Back to dm1000 (see Class 8)

Arrange the Factors in a Useful Order

80 105

194 326

Never

Total

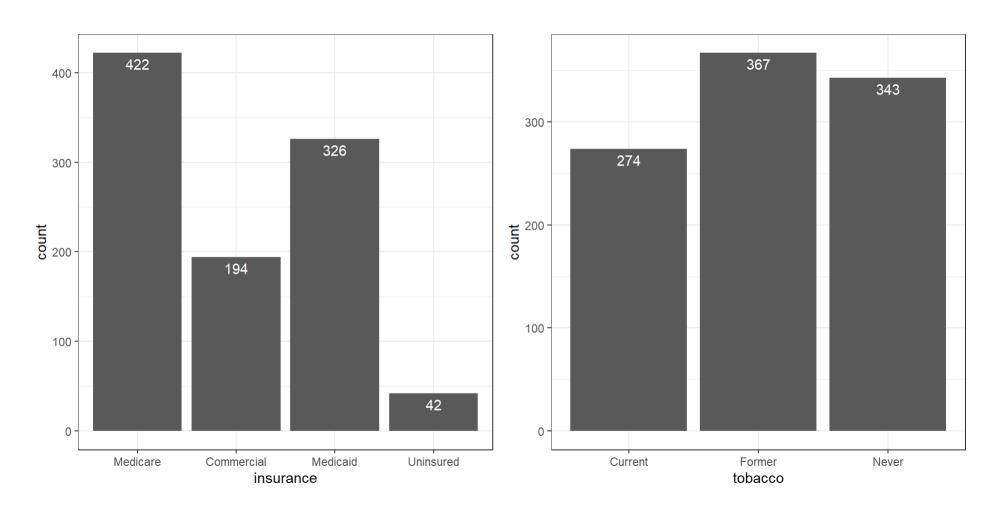
422

```
dm1000 < - dm1000 >
      mutate(tobacco =
                 fct relevel(tobacco, "Current", "Former"),
4
             insurance =
                 fct relevel (insurance, "Medicare",
                             "Commercial", "Medicaid"))
   dm1000 |> tabyl(tobacco, insurance) |>
      adorn totals(where = c("row", "col"))
tobacco Medicare Commercial Medicaid Uninsured Total
Current
             99
                        44
                               118
                                          13 274
 Former
       183
                       70 103
                                          11 367
       140
                                          18 343
```

42 984

dm1000: Two Categorical Variables of interest

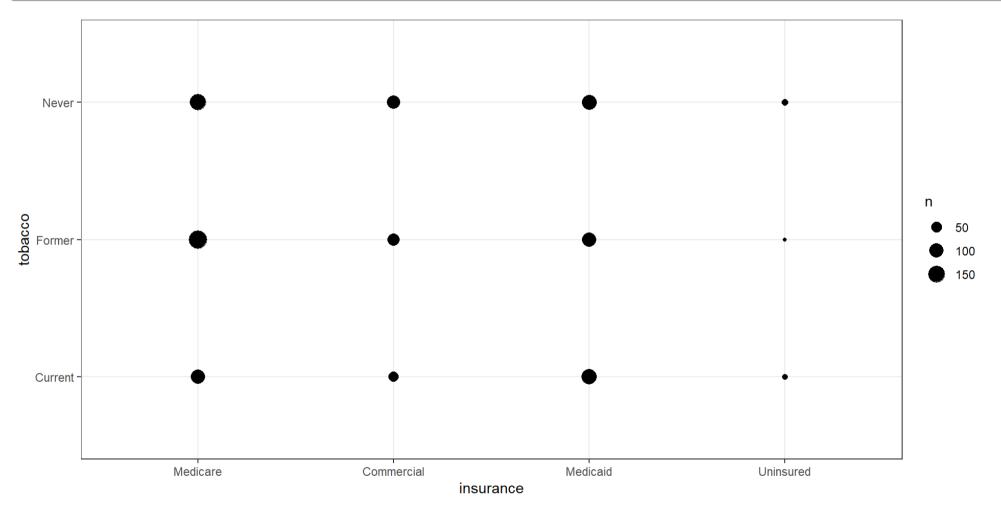
dm1000: Two Categorical Variables of interest



A 4×3 table with the dm1000 data

Plotting a Cross-Tabulation?

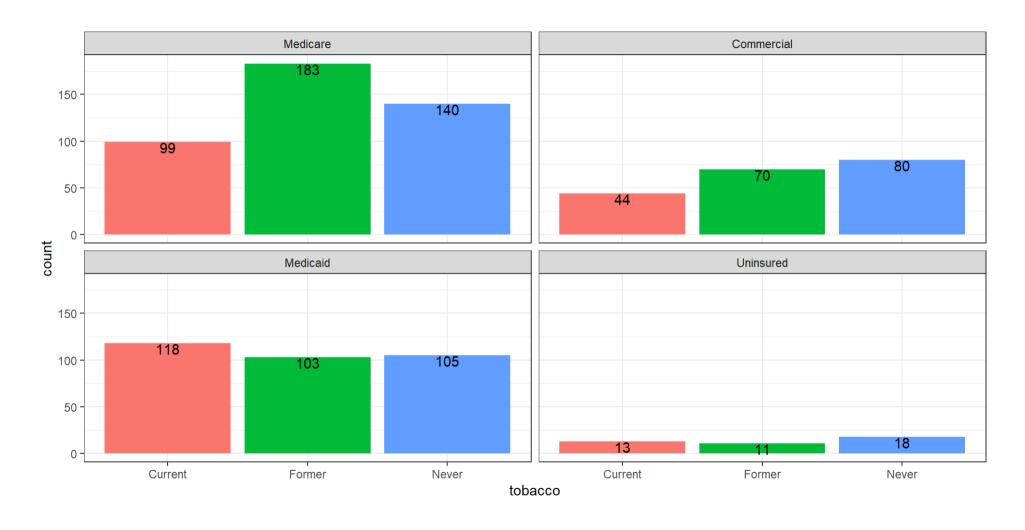
```
1 ggplot(dm1000, aes(x = insurance, y = tobacco)) +
2 geom_count()
```



Tobacco Bar Chart faceted by Insurance

```
1 ggplot(dm1000, aes(x = tobacco, fill = tobacco)) +
2     geom_bar() + facet_wrap(~ insurance) +
3     guides(fill = "none") +
4     geom_text(aes(label = ..count..), stat = "count",
5     vjust = 1, col = "black")
```

Tobacco Bar Chart faceted by Insurance



Tobacco Status and Insurance in dm1000

- H_0 : Insurance type and Tobacco status are independent
- H_A : Insurance type and Tobacco status have a detectable association

Pearson χ^2 results?

```
1 dm1000 |> tabyl(insurance, tobacco) |> chisq.test()
Pearson's Chi-squared test
data: tabyl(dm1000, insurance, tobacco)
```

```
Can we check our expected frequencies?
```

X-squared = 25.592, df = 6, p-value = 0.0002651

Checking Expected Frequencies

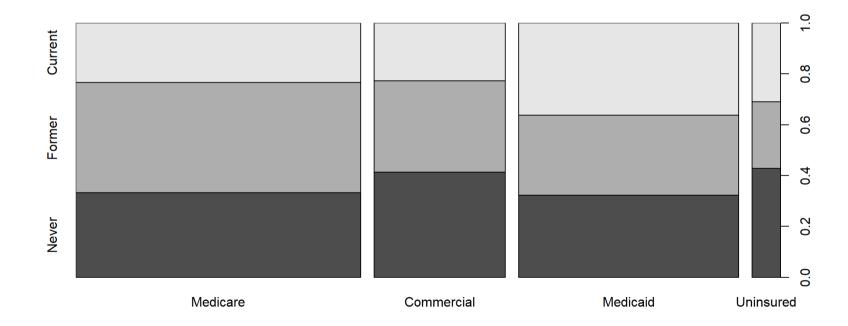
```
res <- dm1000 |> tabyl(insurance, tobacco) |> chisq.test()
2
  res$observed
 insurance Current Former Never
 Medicare
               99
                    183
                          140
Commercial 44 70
                         80
             118 103 105
 Medicaid
 Uninsured
          13
                     11
                         18
  res$expected
 insurance
         Current
                      Former
                                 Never
 Medicare 117.50813 157.39228 147.09959
Commercial 54.02033 72.35569
                              67.62398
 Medicaid 90.77642 121.58740 113.63618
 Uninsured 11.69512 15.66463 14.64024
```

Any problems with Cochran conditions?

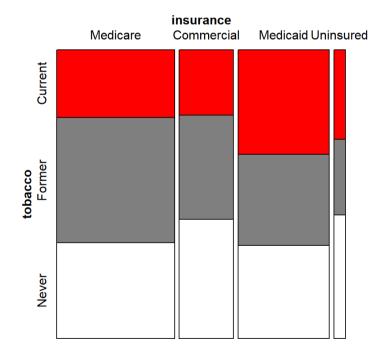
Mosaic Plot for Cross-Tabulation

Each rectangle's area is proportional to the number of cases in that cell.

```
1 plot(dm1000$insurance, dm1000$tobacco, ylab = "", xlab = "")
```

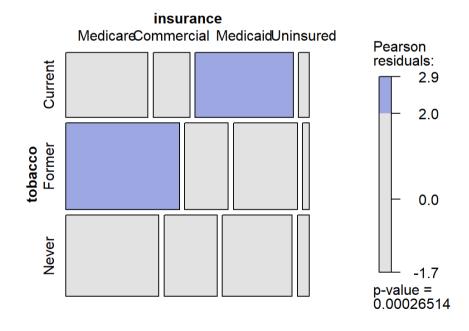


Mosaic Plot from the vcd package (highlighting)



Mosaic Plot from the vcd package (with χ^2 shading)

```
1 mosaic(~ tobacco + insurance, data = dm1000, shade = TRUE)
```

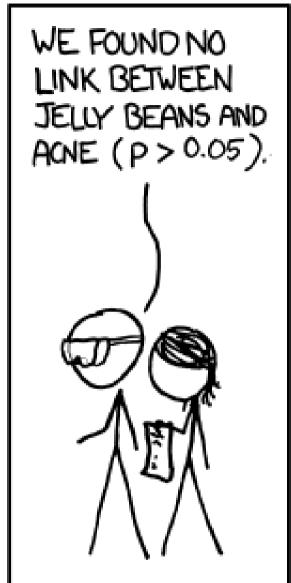


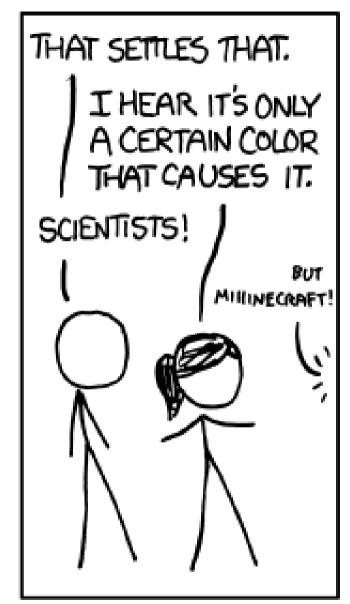
P values: What's the problem?

Replicable Research and the Crisis in Science

- ASA 2016 Statement on P values (Context, Process, Purpose)
- Is changing the p value cutoff the right strategy?
- Second-generation p values: A next step?
- ASA 2019 Statement on Statistical Inference in the 21st Century

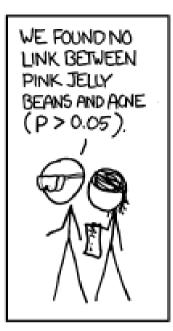


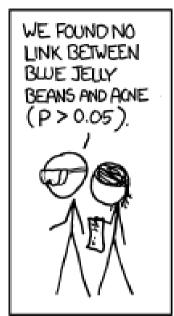


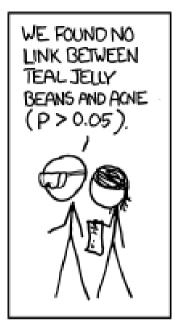


WE FOUND NO LINK BETWEEN PURPLE JELLY BEANS AND ACNE (P>0.05).

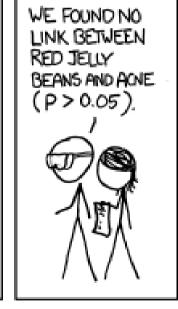


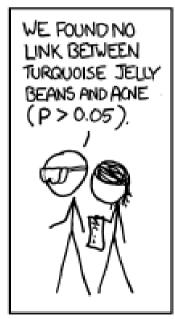


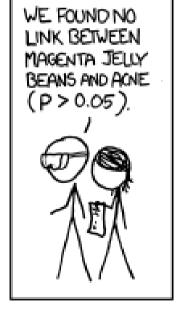


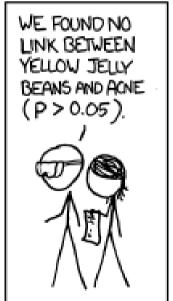


WE FOUND NO LINK BETWEEN SALMON JELLY BEANS AND ACNE (P>0.05).

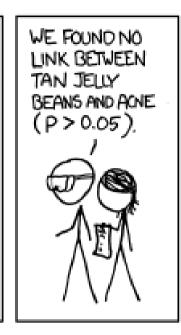


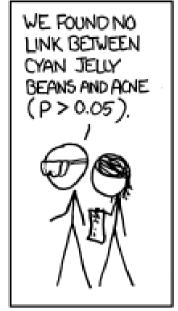




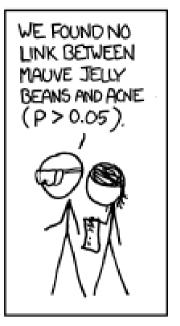


WE FOUND NO LINK BETWEEN GREY JELLY BEANS AND ACNE (P > 0.05).

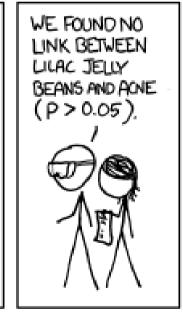


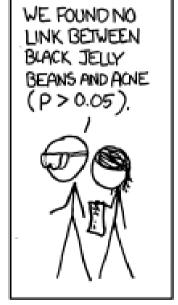


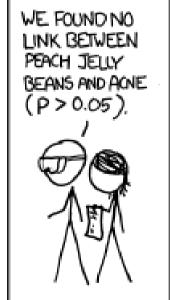


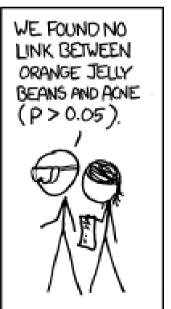


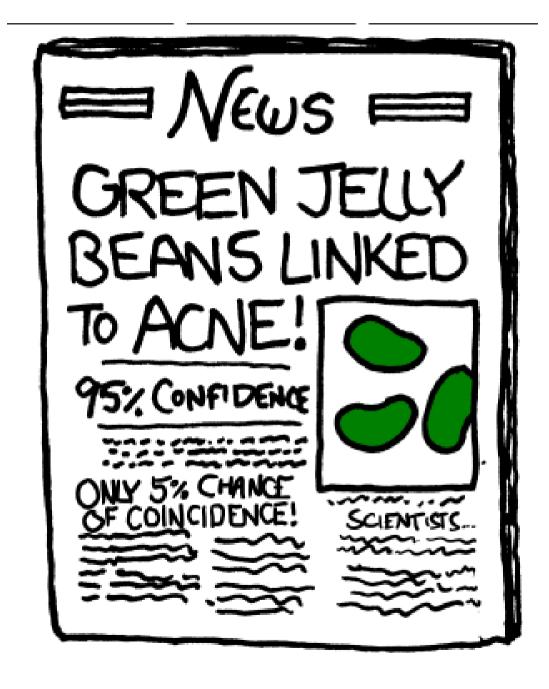
WE FOUND NO LINK BETWEEN BEIGE JELLY BEANS AND ACNE (P > 0.05).











Roger Peng's description of a successful data analysis

A data analysis is successful if the audience to which it is presented accepts the results.

"What is a Successful Data Analysis?"
 https://simplystatistics.org/2018/04/17/what-is-a-successful-data-analysis/.

So what makes a data analysis more believable / more acceptable?

The American Statistical Association

2016

 Ronald L. Wasserstein & Nicole A. Lazar (2016) The ASA's Statement on p-Values: Context, Process, and Purpose, The American Statistician, 70:2, 129-133, DOI: 10.1080/00031305.2016.1154108

2019

 Ronald L. Wasserstein, Allen L. Schirm & Nicole A. Lazar (2019) Moving to a World Beyond "p < 0.05", The American Statistician, 73:sup1, 1-19, DOI:

 $10.1080/00031305.2019.1583913. \\ 431 \text{ Class } 21 \mid 2022-11-17 \mid \text{https://thomaselove.github.io/} 431-2022/$

Statistical Inference in the 21st Century

... a world learning to venture beyond "p < 0.05"

This is a world where researchers are free to treat "p = 0.051" and "p = 0.049" as not being categorically different, where authors no longer find themselves constrained to selectively publish their results based on a single magic number.

Statistical Inference in the 21st Century

In this world, where studies with "p < 0.05" and studies with "p > 0.05" are not automatically in conflict, researchers will see their results more easily replicated – and, even when not, they will better understand why.

The 2016 ASA Statement on P-Values and Statistical Significance started moving us toward this world. As of the date of publication of this special issue, the statement has been viewed over 294,000 times and cited over 1700 times-an average of about 11 citations per week since its release. Now we must go further.

The American Statistical Association Statement on P values and Statistical Significance

The ASA Statement (2016) was mostly about what **not** to do.

The 2019 effort represents an attempt to explain what to do.

ASA 2019 Statement

Some of you exploring this special issue of The American Statistician might be wondering if it's a scolding from pedantic statisticians lecturing you about what not to dowith p-values, without offering any real ideas of what to do about the very hard problem of separating signal from noise in data and making decisions under uncertainty. Fear not. In this issue, thanks to 43 innovative and thought-provoking papers from forwardlooking statisticians, help is on the way.

"Don't" is not enough.

If you're just arriving to the debate, here's a sampling of what not to do.

- Don't base your conclusions solely on whether an association or effect was found to be "statistically significant" (i.e., the *p* value passed some arbitrary threshold such as p < 0.05).
- Don't believe that an association or effect exists just because it was statistically significant.

"Don't" is not enough.

- Don't believe that an association or effect is absent just because it was not statistically significant.
- Don't believe that your p-value gives the probability that chance alone produced the observed association or effect or the probability that your test hypothesis is true.
- Don't conclude anything about scientific or practical importance based on statistical significance (or lack thereof).

One More Don't...

The ASA Statement on P-Values and Statistical Significance stopped just short of recommending that declarations of "statistical significance" be abandoned. We take that step here. We conclude, based on our review of the articles in this special issue and the broader literature, that it is time to stop using the term "statistically significant" entirely. Nor should variants such as "significantly different," "p < 0.05," and "nonsignificant" survive, whether expressed in words, by asterisks in a table, or in some other way.

Regardless of whether it was ever useful, a declaration of "statistical significance" has today become meaningless. Made

A label of statistical significance adds nothing to what is already conveyed by the value of p; in fact, this dichotomization of p-values makes matters worse.

Problems with p Values

- 1. P values are inherently unstable
- 2. The *p* value, or statistical significance, does not measure the size of an effect or the importance of a result
- 3. Scientific conclusions should not be based only on whether a *p* value passes a specific threshold
- 4. Proper inference requires full reporting and transparency
- 5. By itself, a *p* value does not provide a good measure of evidence regarding a model or hypothesis

http://jamanetwork.com/journals/jamaotolaryngology/fullarticl

Solutions to the P Value Problems

- 1. Estimation of the Size of the Effect
- 2. Precision of the Estimate (Confidence Intervals)
- 3. Inference About the Target Population
- 4. Determination of Whether the Results Are Compatible With a Clinically Meaningful Effect
- 5. Replication and Steady Accumulation of Knowledge

http://jamanetwork.com/journals/jamaotolaryngology/fullarticl

JAMA Otolaryngology: Head & Neck Surgery

... we look to publish original investigations where the investigators planned the study with sufficient sample size to have adequate power to detect a clinically meaningful effect and report the results with effect sizes and CIs. Authors should interpret the effect sizes in relation to previous research and use CIs to help determine whether the results are compatible with clinically meaningful effects.

We acknowledge that no single study can define truth and that the advancement of medical knowledge and patient care depends on the steady accumulation of reliable clinical information.

http://jamanetwork.com/journals/jamaotolaryngology/fullarticle/2546529

The Value of a p-Valueless Paper

Abstract: As is common in current bio-medical research, about 85% of original contributions in *The American Journal of Gastroenterology* in 2004 have reported *p*-values. However, none are reported in this issue's article by Abraham et al. who, instead, rely exclusively on effect size estimates and associated confidence intervals to summarize their findings. **Authors using confidence intervals communicate much more information in a clear and efficient manner than those using** *p***-values. This strategy also prevents readers from drawing erroneous conclusions caused by common misunderstandings about** *p***-values. I outline how standard, two-sided confidence intervals can be used to measure whether two treatments differ or test whether they are clinically equivalent.**

• Jason T. Connor (2004) American J of Gastroenterology 99(9): 1638-40.

JAMA Cardiology 2016-10-12

Editor's Note

Do Not Over (P) Value Your Research Article

Laine E. Thomas, PhD; Michael J. Pencina, PhD

P value is by far the most prevalent statistic in the medical literature but also one attracting considerable controversy. Recently, the American Statistical Association1 released a policy statement on P values, noting that misunderstanding and



Related article

misuse of P values is an important contributing factor to the common problem of scientific conclusions that fail to

be reproducible. Furthermore, reliance on P values may distract from the good scientific principles that are needed for high-quality research. Mark et al² delve deeper into the history and interpretation of the P value in this issue of JAMA Cardiology. Herein, we take the opportunity to state a few principles to help guide authors in the use and reporting of P values in the journal.

When the limitations surrounding P values are emphasized, a common question is, "What should we do instead?" Ron Wasserstein of the American Statistical Association explained: "In the post p<0.05 era, scientific argumentation is not based on whether a p-value is small enough or not. Attention is paid to effect sizes and confidence intervals. Evidence is thought of as being continuous rather than some sort of dichotomy.... Instead, journals [should evaluate] papers based on clear and detailed description of the study design, execution, and analysis, having conclusions that are based on valid statistical interpretations and scientific arguments, and reported transparently and thoroughly enough to be rigorously scrutinized by others."3

We suggest that researchers submitting manuscripts to JAMA Cardiology should also consider the following:

- Data that are descriptive of the sample (ie, indicating imbalances between observed groups but not making inference to a population) should not be associated with P values. Appropriate language, in this case, would describe numerical differences and sample summary statistics and focus on differences of clinical importance.
- 2. In addition to summary statistics and confidence intervals, standardized differences (rather than P values) are a preferred way to exhibit imbalances between groups.
- 3. P values are most meaningful in the context of clear, a priori hypotheses that support the main conclusions of a manuscript.
- 4. Reporting stand-alone P values is discouraged, and preference should be given to presentation and interpretation of effect sizes and their uncertainty (confidence intervals) in the scientific context and in light of other evidence. Crossing a threshold (eg, P < .05) by itself constitutes only weak evidence.
- Researchers should define and interpret effect measures that are clinically relevant. For example, clinical importance is often difficult to establish on the odds ratio scale but is clearer on the risk ratio or absolute risk difference scale.

In summary, following Mark et al,2 we encourage researchers to focus on interpreting clinical research data in terms of treatment "effect" magnitude and precision, using P value only as one of many complementary tools in the statistical toolbox.

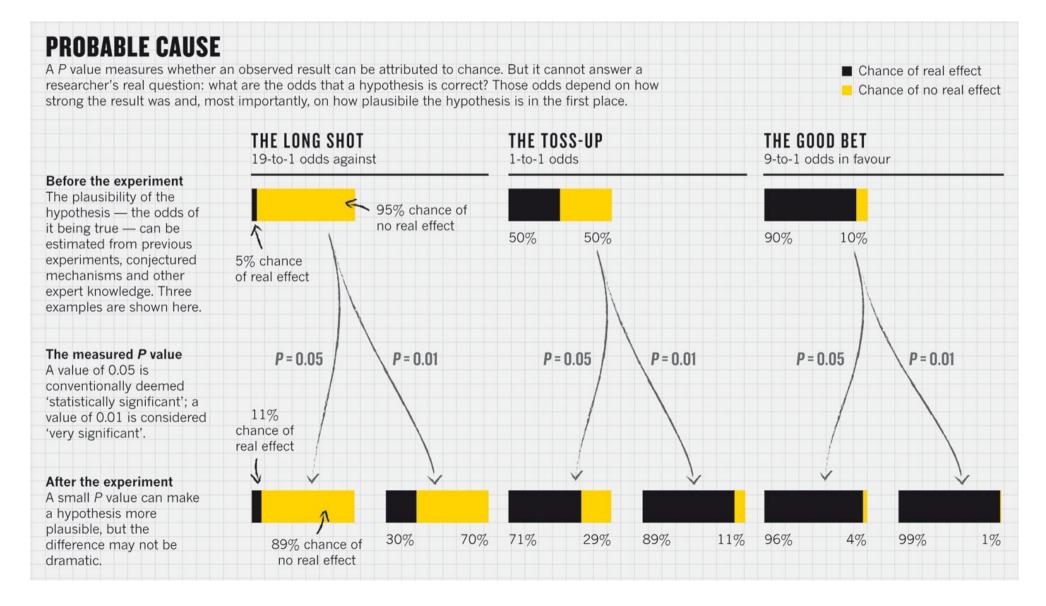
JAMA Cardiol 2016-10-12 (Mark, Lee and Harrell)

Abstract

P values and hypothesis testing methods are frequently misused in clinical research. Much of this misuse appears to be owing to the widespread, mistaken belief that they provide simple, reliable, and objective triage tools for separating the true and important from the untrue or unimportant. The primary focus in interpreting therapeutic clinical research data should be on the treatment ("oomph") effect, a metaphorical force that moves patients given an effective treatment to a different clinical state relative to their control counterparts. This effect is assessed using 2 complementary types of statistical measures calculated from the data, namely, effect magnitude or size and precision of the effect size. In a randomized trial, effect size is often summarized using constructs, such as odds ratios, hazard ratios, relative risks, or adverse event rate differences. How large a treatment effect has to be to be consequential is a matter for clinical judgment. The precision of the effect size (conceptually related to the amount of spread in the data) is usually addressed with confidence intervals. P values (significance tests) were first proposed as an informal heuristic to help assess how "unexpected" the observed effect size was if the true state of nature was no effect or no difference. Hypothesis testing was a modification of the significance test approach that envisioned controlling the false-positive rate of study results over many (hypothetical) repetitions of the experiment of interest. Both can be helpful but, by themselves, provide only a tunnel vision perspective on study results that ignores the clinical effects the study was conducted to measure.

Dividing Data Comparisons into Categories based on p values

Regina Nuzzo: Nature Statistical Errors



The common practice of dividing data comparisons into categories based on significance levels is terrible, but it happens all the time.... so it's worth examining the prevalence of this error. Consider, for example, this division:

- "really significant" for *p* < .01,
- "significant" for *p* < .05,
- "marginally significant" for p < .1, and
- "not at all significant" otherwise.

Now consider some typical p-values in these ranges: say, p = .005, p = .03, p = .08, and p = .2.

Translate these two-sided p-values back into z-scores...

Description	really sig.	sig.	marginally sig.	not at all sig.
p value	0.005	0.03	0.08	0.20
Zscore	2.8	2.2	1.8	1.3

The seemingly yawning gap in p-values comparing the not at all significant p-value of .2 to the really significant p-value of .005, is only a z score of 1.5.

If you had two independent experiments with z-scores of 2.8 and 1.3 and with equal standard errors and you wanted to compare them, you'd get a difference of 1.5 with a standard error of 1.4, which is completely consistent with noise.

From a **statistical** point of view, the trouble with using the p-value as a data summary is that the p-value can only be interpreted in the context of the null hypothesis of zero effect, and (much of the time), nobody's interested in the null hypothesis.

Indeed, once you see comparisons between large, marginal, and small effects, the null hypothesis is irrelevant, as you want to be comparing effect sizes.

From a **psychological** point of view, the trouble with using the p-value as a data summary is that this is a kind of deterministic thinking, an attempt to convert real uncertainty into firm statements that are just not possible (or, as we would say now, just not replicable).

The key point: The difference between statistically significant and NOT statistically significant is not, generally, statistically significant.

http://andrewgelman.com/2016/10/15/marginally-significant-effects-as-evidence-for-hypotheses-changing-attitudes-over-four-decades/

Are P values all that bad?



Grumpy Old Health Stats Dude

@healthstatsdude



"If you never use another p-value, you will have improved medicine."

-me, to clinicians

#statstwitter #medtwitter #epitwitter

12:36 AM - 4 Mar 2019





Replying to @healthstatsdude @EugeneDayDSc and 2 others

My main reason for being overtly/in public anti p-values is this:

P values
f overall
analyses
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wer, due

ıl distri-

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specific

all death

mate of a 5% decrease in 10-year survival with watchful waiting, 750 men might have died prematurely as a result.

A mistake in the operating room can threaten the life of one patient; a mistake in statistical analysis or interpretation can lead to hundreds of early deaths. So it is perhaps odd that, while we allow a doctor to conduct surgery only after years of training, we give SPSS® (SPSS, Chicago, IL) to almost anyone. Moreover, whilst only a surgeon would comment on surgical technique, it seems that anybody, regardless of statistical training, that on risk of t in many that the event is

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7:59 PM - 19 Apr 2019

Where to Go from Here?

- 1. Be the change you want to see in the world.
- 2. Frank Harrell's "A Litany of Problems with p-values" blog post
- 3. William Briggs' "Everything Wrong with P-values under One Roof" article.

These resources are linked on our Class 21 README.

Session Information

```
1 sessionInfo()
R version 4.2.1 (2022-06-23 ucrt)
Platform: x86 64-w64-mingw32/x64 (64-bit)
Running under: Windows 10 x64 (build 22000)
Matrix products: default
locale:
[1] LC COLLATE=English United States.utf8
[2] LC CTYPE=English United States.utf8
[3] LC MONETARY=English United States.utf8
[4] LC NUMERIC=C
[5] LC TIME=English United States.utf8
attached base packages:
         stats graphics grDevices utils
                                                     datasets methods
[1] grid
```