# Two Independent Sample Means: t Test Cohen Chapter 7

EDUC/PSY 6600

"We cannot solve problems by using the same kind of thinking that we used when we created them."

-- Albert Einstein

# Introduction

Same continuous (interval, ratio) Dependent Variable (DV) compared across 2 independent (random) samples

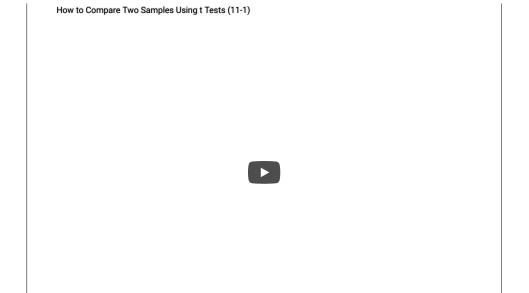
## **Research Questions**

- Is there a significant difference between the 2 group means?
- $\bullet\,$  Do 2 samples come from different normal distributions with the same mean?

## Also called

- Independent-groups design
- Between-subjects design
- Between-groups design
- Randomized-groups design

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Hypothesis testing: step-by-step, p-value, t-test for difference of two means - Statistics Help

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## **Hypothesis Test Steps**

- 1. State the **Hypotheses**
- 2. Select the **Statistical Test** & Significance Level
- 3. Select random **samples** and collect data
- 4. Find the **Region of Rejection**
- 5. Calculate the **Test Statistic**
- 6. Make the **Statistical Decision**

- Null: no mean difference difference = 0
- Alternative: there is a mean difference
- a level, default = .05
- One vs. Two tails, default = 2 tails
- 2 simple random samples, *independent*
- 1 sample divided into independent groups
- Based on  $\alpha$  & # of tails
- only really do if working by hand
- Examples include: z, t, F, x2
- use a p-value more by computer
- big p-value: "no evidence of a difference"
- tiny p-value: "evidence of a difference"
- make sure it is in context

## Test Statistic Format

$$\text{Test Statistic} = \frac{\text{Estimate} - \text{Hypothesis}}{SE}$$

#### For a Single MEAN

 $ext{Test Statistic} = rac{ ext{Estimate}_{ ext{Mean}} - ext{Hypothesis}_{ ext{Mean}}}{SE_{ ext{Mean}}}$ 

• Assume the population's SD...

$$z = \frac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{N}}}$$

• Use the sample's SD...

$$t = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{N}}}$$

$$df = N - 1$$

## For the DIFFERENCE in Two Means

 $ext{Test Statistic} = rac{ ext{Estimate}_{ ext{Difference}} - ext{Hypothesis}_{ ext{Difference}}}{SE_{ ext{Difference}}}$ 

$$t = \frac{(\overline{x_1} - \overline{x_2}) - 0}{SED}$$

Note: use z instead of t **IF** N's > 100

• Null Hypothesis is "No Difference"

$$H_0: \overline{D} = 0$$

$$H_0: \mu_1-\mu_2=0$$

• The Standard Error for the Difference (SED) & degrees of freedom is more complex

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## Homogeneity of Variance (HOV)

**HOV**: both populations have the SAME spread

Levene's Test used to check for evidence that HOV is violated (Null = nothing going on...HOV is fine)

$$H_0: \sigma_1 = \sigma_2$$

$$H_1:\sigma_1
eq\sigma_2$$

Note: Levene's doesn't work as well for small samples

## IF p-value is BIGGER than alpha

• F(1, 98) = 0.78, p = .377

Does **NOT** provide evidence that HOV is violated

## IF p-value is SMALLER than alpha

• F(1, 77) = 4.58, p = .013

**DOES** provide evidence that HOV is violated

## **Pooled Variance Test**

#### Requirement

• groups have the SAME SD's (HOV)

#### Default in R's t.test()

• var.equal = TRUE

#### Degrees of Freedom

$$df_{pooled} = n_1 + n_2 - 2$$

Standard Error

$$SE_{pooled} = \sqrt{s_p^2 \left(rac{1}{n_1} + rac{1}{n_2}
ight)}$$

first, pool standard deviations

$$s_p^2 = rac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1+n_2-2}$$

## Seperate Variance Test

## Requirement

• groups may have different SD's

#### Optional in R's t.test()

var.equal = FALSE

## Degrees of Freedom

$$min(n_1, n_2) - 1 < df_{SV} < n_1 + n_2 - 2$$

Standard Error

$$SE_{SV} = \sqrt{rac{s_1^2}{n_1} + rac{s_2^2}{n_2}}$$

- Use is somewhat controversial
- Welch's df are more complex
- · Easier to compute the SE by hand
- Use with unequal N's, especially small

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## Confidence Intervals

We construct the confidence interval for the DIFFERENCE between the 2 means

## General Form for All Confidence Intervals

Point Estimate 
$$\pm$$
  $CV_{\text{Estimate}} \times SE_{\text{Estimate}}$ 

General Form for CIs for the Difference in Means

$$(\;\overline{x_1}-\overline{x_2}\;) \quad \pm \quad t_{CV} imes SE_{Diff}$$

## Pooled Variance CI

## • groups have the **SAME SD's** (HOV)

$$\left( \, \overline{x_1} - \overline{x_2} \, \right) \quad \pm \quad t_{CV} imes \sqrt{s_p^2 \left( rac{1}{n_1} + rac{1}{n_2} 
ight)} \qquad \qquad \left( \, \overline{x_1} - \overline{x_2} \, \right) \quad \pm \quad t_{CV} imes \sqrt{rac{s_1^2}{n_1} + rac{s_2^2}{n_2}}$$

## Seperate Variance CI

• groups may have different SD's

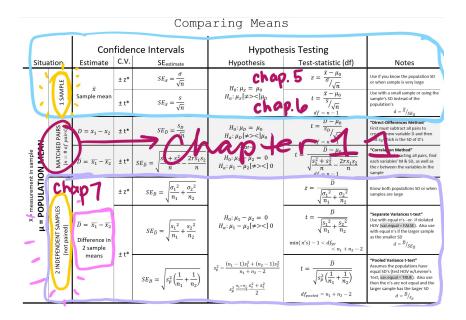
$$\left( \, \overline{x_1} - \overline{x_2} \, 
ight) \quad \pm \quad t_{CV} imes \sqrt{rac{s_1^2}{n_1} + rac{s_2^2}{n_2}}$$

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Confidence Intervals		Hypothesis Testing					
Situation		Estimate	C.V.	SE <sub>estimate</sub>	Hypothesis	Test-statistic (df)	Notes
X = measurement in sample	1 SAMPLE	$ar{x}$ Sample mean	± z*	$SE_{\vec{x}} = \frac{\sigma}{\sqrt{n}}$	$\begin{aligned} H_0 \colon & \mu_x = \ \mu_0 \\ H_a \colon & \mu_x [\neq > <] \mu_0 \end{aligned}$	$z = \frac{\bar{x} - \mu_0}{\sigma / \sqrt{n}}$	Use if you know the population SD or when sample is very large
			± t*	$SE_{\bar{x}} = \frac{s}{\sqrt{n}}$		$t = \frac{\bar{x} - \mu_0}{s / \sqrt{n}}$ $df = n - 1$	Use with a small sample or using the sample's SD instead of the population's $d = \overline{X}/SE_{\overline{X}}$
	D PAIRS pairs)	$D = x_1 - x_2$	± t*	$SE_{\overline{D}} = \frac{s_D}{\sqrt{n}}$	$\begin{array}{l} H_0\colon \mu_D = \ \mu_0 \\ H_a\colon \mu_D[\neq > <] \mu_0 \end{array}$	$t = \frac{\overline{D} - \mu_0}{s_D / \sqrt{n}}$ $df = n - 1$	"Direct-Differences Method" First must subtract all pairs to create a new variable D and then find s <sub>D</sub> which is the SD of D's
	MATCHED PAIRS $(n = \# \ of \ pairs)$	$\overline{D} = \overline{x_1} - \overline{x_2}$	± t*	$SE_{\bar{D}} = \sqrt{\frac{s_1^2 + s_2^2}{n} - \frac{2rs_1s_2}{n}}$	$H_0: \mu_1 - \mu_2 = 0$ $H_a: \mu_1 - \mu_2 [\neq > <] 0$	$t = \frac{\overline{D} - \mu_0}{\sqrt{\frac{s_1^2 + s_2^2}{n} - \frac{2rs_1s_2}{n}}}$ $df = n - 1$	"Correlation Method" Instead of subtracting all pairs, find each variables' M & SD, as well as the r between the variables in the sample
	2 INDEPENDENT SAMPLES (not paired)	$\overline{D}=\overline{x_1}-\overline{x_2}$ Difference in 2 sample means	± z*	$SE_{\overline{D}} = \sqrt{\frac{{\sigma_1}^2}{n_1} + \frac{{\sigma_2}^2}{n_2}}$		$z = \frac{\overline{D}}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$	Know both populations SD or when samples are large
				$SE_{\overline{D}} = \sqrt{\frac{{s_1}^2}{n_1} + \frac{{s_2}^2}{n_2}}$	$H_0: \mu_1 - \mu_2 = 0$ $H_a: \mu_1 - \mu_2 [\neq > <] 0$	$t = \frac{\overline{D}}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$ $\min(n's) - 1 < df_{SV}$ $< n_1 + n_2 - 2$	"Separate Variances I-test" Use with equal n's –on- if violated HOV (var.equal –FALSE). Also use with equal n's if the larger sample as the smaller SD $d=\frac{\overline{D}}{/SE_{\overline{D}}}$
				$SE_{\overline{D}} = \sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2}\right)}$	$s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$ $s_p^2 \xrightarrow{m_1 = n_2} \frac{s_1^2 + s_2^2}{2}$	$t = \frac{\overline{D}}{\sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$ $df_{pooled} = n_1 + n_2 - 2$	"Pooled Variance t-test" Assumes the populations have equal SD's (test HOV w/Levener's Test, var.equal = TRUB). Also use then the n's are not equal and the larger sample has the larger SD $d = \overline{D}/s_p$

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Comparing Means							
Silver		Confidence Intervals				Hypothesis Testing	
Situa	ation	Estimate	C.V.	SE <sub>estimate</sub>	Hypothesis	Test-statistic (df)	Notes
	SAMPLE	$ar{x}$ Sample mean	± z*	$SE_{\vec{x}} = \frac{\sigma}{\sqrt{n}}$	$\begin{aligned} H_0 \colon & \mu_x = \ \mu_0 \\ H_a \colon & \mu_x [\neq > <] \mu_0 \end{aligned}$	$z = \frac{\bar{x} - \mu_0}{\sigma / \sqrt{n}}$	Use if you know the population SD or when sample is very large
Ŀ	1 SAN		± t*	$SE_{\vec{x}} = \frac{s}{\sqrt{n}}$		$t = \frac{\bar{x} - \mu_0}{\frac{S}{\sqrt{n}}}$ $df = n - 1$	Use with a small sample or using the sample's SD instead of the population's $d = \bar{X}/SE_{\bar{X}}$
X = measurement in sample μ = POPULATION MEAN	D PAIRS f pairs)	$D = x_1 - x_2$	±t*	$SE_{\overline{D}} = \frac{s_D}{\sqrt{n}}$	$\begin{array}{l} H_0\colon \mu_D = \ \mu_0 \\ H_a\colon \mu_D[\neq > <]\mu_0 \end{array}$	$t = \frac{D - \mu_0}{S_D / \sqrt{n}}$ $df = n - 1$	"Direct-Differences Method" First must subtract all pairs to create a new variable D and then find s <sub>D</sub> which is the SD of D's
	MATCHED PAIRS (n = # of pairs)	$\overline{D} = \overline{x_1} - \overline{x_2}$	± t*	$SE_{\bar{D}} = \sqrt{\frac{s_1^2 + s_2^2}{n} - \frac{2rs_1s_2}{n}}$	$H_0: \mu_1 - \mu_2 = 0$ $H_a: \mu_1 - \mu_2 [\neq > <] 0$	$t = \frac{df = n - 1}{\overline{D} - \mu_0}$ $t = \frac{\sqrt{\frac{s_1^2 + s_2^2}{n} - \frac{2rs_1s_2}{n}}}{df = n - 1}$	"Correlation Method" Instead of subtracting all pairs, find each variables' M & SD, as well as the r between the variables in the sample
	2 INDEPENDENT SAMPLES (not paired)	$\overline{D}=\overline{x_1}-\overline{x_2}$ Difference in 2 sample means	± z*	$SE_{\overline{D}} = \sqrt{\frac{{\sigma_1}^2}{n_1} + \frac{{\sigma_2}^2}{n_2}}$		$z = \frac{\overline{D}}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$	Know both populations SD or when samples are large
				$SE_{\overline{D}} = \sqrt{\frac{{s_1}^2}{n_1} + \frac{{s_2}^2}{n_2}}$	$H_0: \mu_1 - \mu_2 = 0$ $H_a: \mu_1 - \mu_2 [\neq > <] 0$	$t = \frac{\overline{D}}{\sqrt{\frac{\underline{s_1}^2}{n_1} + \frac{\underline{s_2}^2}{n_2}}}$ $\min(n's) - 1 < df_{SV} \\ < n_1 + n_2 - 2$	"Separate Variances t-test" Use with equal n's –or -if violated HOV (var.equal – FALSE). Also use with equal n's if the larger sample as the smaller SD $d = \frac{\overline{D}}{SE_B}$
				$SE_{\overline{D}} = \sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2}\right)}$	$s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$ $s_p^2 \xrightarrow{n_1 - n_2} \frac{s_1^2 + s_2^2}{2}$	$t=rac{\overline{D}}{\sqrt{s_p^2\left(rac{1}{n_1}+rac{1}{n_2} ight)}}$ $df_{pooled}=n_1+n_2-2$	"Pooled Variance 1-test" Assumes the populations have equal SD's (lets HOV w/Levene's Test, var.equal = TRUB). Also use then the n's are not equal and the larger sample has the larger SD $d = \frac{D}{s_p} I_{s_p}$



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# Example 1) A Fully Randomized Experiment

In order to assess the efficacy of a new antidepressant drug, 10 clinically depressed participants are randomly assigned to one of TWO groups.

• Assume that prior to introducing the treatments, the experimenter confirmed that the level of depression in the 2 groups was equal.

After 6 months, all participants are rated by a psychiatrist (blind to participant assignment) on their level of depression.

Five participants are assigned to Group 1, which is administered the **antidepressant drug** for 6 months.

11, 1, 0, 2, 0

The other five participants are assigned to Group 2, which is administered a **placebo** during the same 6 month period.

11, 11, 5, 8, 4

**Research Question**: Is there evidence that the antidepressant drug reduces depression more than a placebo?

## Example 1) Entering Small Dataset by Hand

#### **Load Packages** View the data frame library(tidyverse) library(furniture) df1\_wide library(car) drug placebo 11 11 Enter the data 11 1 3 5 Two people per line, but don't really pair up 4 4 8 0 $\begin{array}{lll} \mbox{df1\_wide} & <- \mbox{ data.frame(drug} & = c(11, \ 1, \ 3, \ 4, \ 0)\,, \\ & \mbox{ placebo} & = c(11, \ 11, \ 5, \ 8, \ 4)\,) \end{array}$

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## Example 1) Pivoting Wide-to-Long

## Restructure the data frame

We want one line per person

## View the data frame

df1\_long # A tibble: 10 x 2 pill depression <chr> <dbl> 1 drug 11 2 placebo 11 3 drug 4 placebo 5 drug 6 placebo 7 drug 8 placebo 9 drug 10 placebo

## Example 1) Exploratory Data Analysis

#### Summarize: N, M, SD

Note: Normality is nearly impossible to assess in very small samples

#### Visualize: boxplots

# Example 1) Levene's Test for HOV

## BEFORE the t-test, check for violations of HOV

#### Conclusion

No evidence of violations of HOV were found, F(1, 8) = 0.05, p = .824.

Choose to do the pooled variance t-test (var.equal = TRUE)

## Example 1) Run a Pooled Variance t-Test

## Run the POOLED variance t-test

#### Conclusion

No evidence of a difference in depression was found, t(8) = 1.80, p = .110.

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## Example 1) Writing Methods & Results

## **Methods Section - analysis**

To test the effectiveness of the drug at reducing depression, an **independent samples t-test** was performed, with pill type (antidepressant drug vs. placebo) functioning as the independent variable and depression score as the dependent variable.

**Levene's test** assessed for the assumption of homogeneity of variance to determine if a pooled or seperate variance test should be performed.

## **Results Section**

After six months, the five participants taking the drug scored numerically lower on the depression scale (M = 2.80, SD = 4.66), compared their five counter parts taking placebo (M = 7.80, SD = 3.27).

The assumption of homogeneity of variances was tested and satisfied, F(1, 8) = 0.05, p = .824, thus the pooled test was conducted.

No evidence was found to support the claim that this antidepressant change depression, t(8) = 1.80, p = .138.

# Assumptions of a 2-sample t-Test

# 1. BOTH Samples were drawn at RANDOM -AND- are INDEPENDENT of each other (at least as representative as possible)

- Nothing can be done to fix NON-representative samples & you can **NOT** statistically test
- If not independent samples, use a Paired-Samples t-Test

## 2. The Continuous DV follows a NORMAL distribution in BOTH populations

- NOT as important if the sample is large, due to the Central Limit Theorem
- CAN statistically test:
  - o Visual inspection of a histogram, boxplot, and/or QQ plot (straight 45 degree line)
  - o Calculate the Skewness & Kurtosis... less clear guidelines
  - o Conduct Shapiro-Wilks test (p < .05 ??? not normal)

## 3. Homogeneity of Variance (HOV)

- BOTH populations have the SAME spreads (SDs)
- Use Levene's Test to assess for HOV (Null Hypothesis is HOV is valid)

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# Violating the Assumptions

Equal Size Groups violations "hurt" less

Only violate HOV

• Small effect: p off by  $\pm .02$ 

Only violate Normaity

- Small effect: p off by  $\pm .02$
- HOWEVER: If samples are highly skewed or are skewed in opposite directions p-values can be very inaccurate!

#### Violate Both

- Moderate effects if N is large, p-value can be inaccurate
- Large effects if N is small, p-value can be **very** inaccurate

UN-equal Size Groups violations have "BIG" impacts

Only violate HOV

Large effect

Only violate Normaity

· Large effect

Violate Both

• Huge effect

p-values can be **very** inaccurate with unequal *n*s AND violations of assumptions, especially when *N* is small

# Alternatives for when you Violate Assumptions

Violation of Normality or your DV is ordinal...

- None of these are covered in this class
- Two Sample Wilcoxon test (aka, Mann-Whitney U Test)
- Sample re-use methods
- Rely on empirical, rather than theoretical, probability distributions
  - o Exact statistical methods
  - o Permutation and randomization tests
  - o Bootstrapping

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# Random Assignment & Limits on Conclusions

Random assignment to groups DECREASES experimenter biases & confounding

• Cases are enumerated and numbers drawn to assign groups

Randomization does NOT ensure **equality** of group characteristics, but does allow for group differences to be **attributed** to the randomized factor.

## True Experiment

- Random assignment & manipulation of IV
- Even better if it is double blind

#### Quasi-experiment

- Either randomization or manipulation
- Could randomize groups or clusters

## Non-experiment or Observational Study

- Neither randomization or manipulation
- Participants self-select or form naturally occurring groups

## Example 2) A Fully Randomized Experiment

An industrial psychologist is investigation the effects of different types of **motivation** on the performance of simulated clerical **tasks**.

The **ten** participants in the "individual motivation" sample are told that they will be rewarded according to how many tasks **they** successfully complete.

The 12 participants in the "group motivation" sample are told that they will be rewarded according to the average number of tasks completed by all the participants in their sample.

The number of tasks completed by each participant are as follows:

- Individual Motivation (Self): 11, 17, 14, 12, 11, 15, 13, 12, 15, 16
- Group Motivation (Collective): 10, 15, 4, 8, 9, 14, 6, 15, 7, 11, 13, 5

**Research Question**: Is there evidence that performance on clerical tasks is effected by the type of motivation?

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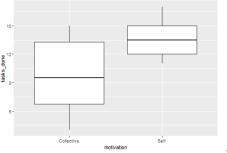
## Example 2) Entering Small Dataset by Hand

Do NOT worry about this...I will do this part in the assignments when needed

# Example 2) Exploratory Data Analysis

#### Summarize: N, M, SD

## Visualize: boxplots



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# Example 2) Levene's Test for HOV

## BEFORE the t-test, check for violations of HOV

#### Conclusion

Evidence found of violations of HOV, F(1, 20) = 4.83, p = .040. Also, samples are both small and unequal in size.

## Example 2) Run a Seperate Variance t-Test

#### Run the SEPERATE variance t-test

```
df2_long %>%
                                    # name of the data
  t.test(tasks_done ~ motivation,
                                    # continuous DV ~ 2-group IV
         data = .,
                                    # pipe the data from above
         var.equal = FALSE)
                                    # do the seperate-variance version
   Welch Two Sample t-test
data: tasks_done by motivation
t = -2.9456, df = 17.518, p-value = 0.008833
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-6.601413 -1.098587
sample estimates:
mean in group Collective
                              mean in group Self
                   9.75
                                            13.60
```

#### Conclusion

Evidence of a difference in performace was found, t(17.52) = 2.95, p = .009.

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## Example 2) Writing Methods & Results

## **Methods Section - analysis**

To test if performance on clerical tasks is effected by the type of motivation, an **independent samples t-test** was performed, with type of motivation (*self vs. collective*) functioning as the independent variable and number of tasks completed as the dependent variable.

**Levene's test** assessed for the assumption of homogeneity of variance to determine if a pooled or seperate variance test should be performed.

#### **Results Section**

The individually motivated participants completed more clerical tasks (n = 10, M = 13.60, SD = 2.12), compared to the participants being motivated by their group's collective results (n = 12, M = 9.75, SD = 3.89).

The assumption of homogeneity of variances was tested and evidence of violations were found, F(1, 20) = 4.83, p = .040, thus the separated variance test was conducted.

Statistically significant evidence was found to support the claim that type of motivation effects performance. Thus, individual motivation does result in a mean 3.85 additional tasks completed compared to group motivation, t(17.52) = 2.95, p = .009, 95% CI [1.10, 6.60].

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