

I06 - p -values

STAT 587 (Engineering)
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p -value

A p -value is the probability of observing a statistic as or more extreme than observed if the model is true.

A p -value is the probability of observing a statistic as or more extreme than *the one you* observed if the model is true *when the data are considered random*.

Binomial model

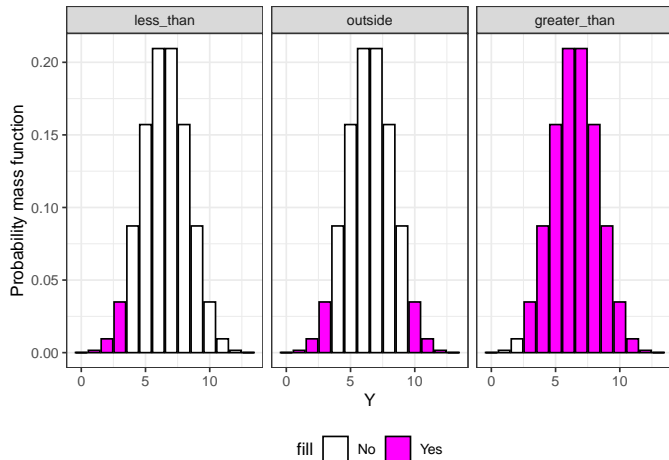
Let $H_0 : Y \sim \text{Bin}(13, 0.5)$ and observe $y = 3$.

Choose

- statistic is 3,
- its sampling distribution *when the model is true is* $Y \sim \text{Bin}(13, 0.5)$, and
- there are three *as or more extreme regions*:
 - $Y \leq 3$
 - $Y \geq 10$
 - $|Y - 13 \cdot 0.5| \geq |3 - 13 \cdot 0.5|$

as or more extreme regions

As or more extreme regions for $Y \sim \text{Bin}(13, 0.5)$ with $y = 3$



R Calculation

One-sided p -values:

- $P(Y \leq y)$:

```
pbinom(y, size = n, prob = p)
[1] 0.04614258
```

- $P(Y \geq y) = 1 - P(Y < y) = 1 - P(Y \leq y - 1)$:

```
1-pbinom(y-1, size = n, prob = p)
[1] 0.9887695
```

Two-sided p -value:

$$P(|Y - n\theta| \leq |y - n\theta|) = 2P(Y \leq y)$$

```
2*pbinom(y, size = n, prob = p)
[1] 0.09228516
```

Normal model

Let $H_0 : Y_i \sim N(3, 4^2)$ for $i = 1, \dots, 6$ and you observe $\bar{y} = 6.3$, $s = 4.1$, and

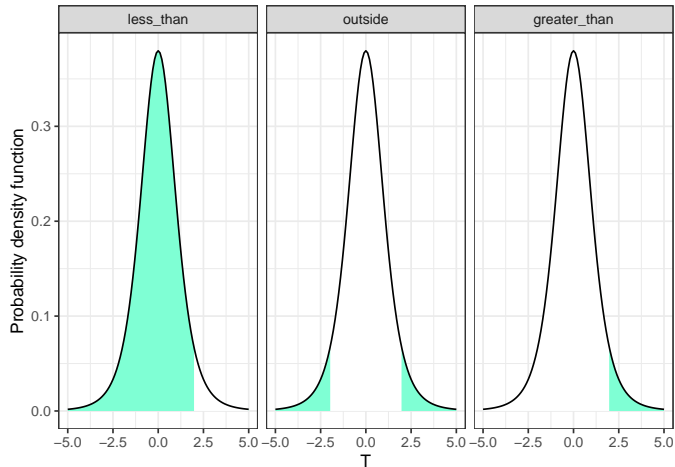
$$t = \frac{\bar{y} - 3}{s/\sqrt{n}} = \frac{6.3 - 3}{4.1/\sqrt{6}} = 1.97.$$

Choose

- t -statistic $t = 1.97$,
- its sampling distribution *when the model is true is*
 $T \sim t_5$, and
- there are three *as or more extreme regions*:
 - $T \leq 1.9715405$
 - $T \geq 1.9715405$
 - $|T| \geq |1.9715405|$

as or more extreme regions

As or more extreme regions for $t = 1.97$ with 5 degrees of freedom



R Calculation

- One-sided p -values:

- $P(T \leq t)$:

```
pt(t, df = n-1)  
[1] 0.9471422
```

- $P(T \geq t) = 1 - P(T < t) = 1 - P(T \leq t)$:

```
1-pt(t, df = n-1)  
[1] 0.05285775
```

- Two-sided p -value:

$$P(|T| \geq |t|) = 2P(T \geq t)$$

```
2*(1-pt(t, df = n-1))  
[1] 0.1057155
```


Interpretation

Small p -values provide evidence that the data are incompatible with the model.

Recall

$$Y_i \overset{ind}{\sim} N(\mu, \sigma^2)$$

indicates the data

- are independent,
- are normally distributed,
- have a common mean, and
- have a common variance.

Summary

- p -value: the probability of observing a statistic as or more extreme than observed if the model is true
- small p -values provide evidence that the data are incompatible with the model