

1. When conducting the work of Lab 11, we conducted the test that uses the Central Limit Theorem even though the sample size was “small” (i.e.,  $n < 30$ ). It turns out, that how “far off” the  $t$ -test is can be computed using a first-order Edgeworth approximation for the error. Below, we will do this for the the further observations.

(a) Boos and Hughes-Oliver (2000) note that

$$P(T \leq t) \approx F_Z(t) + \underbrace{\frac{\text{skew}}{\sqrt{n}} \frac{(2t^2 + 1)}{6}}_{\text{error}} f_Z(t),$$

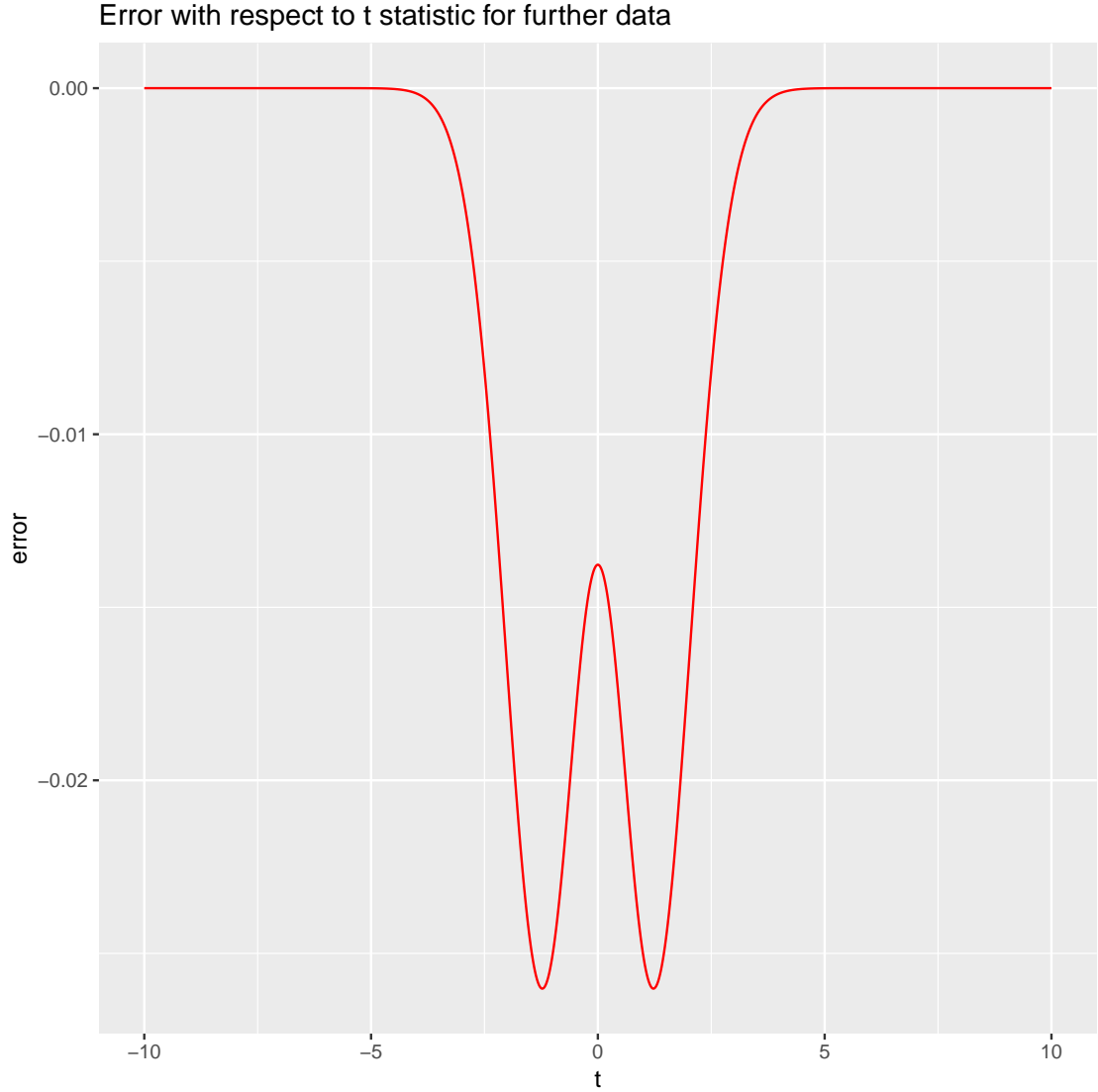
where  $f_Z(\cdot)$  and  $F_Z(\cdot)$  are the Gaussian PDF and CDF and skew is the skewness of the data. What is the potential error in the computation of the  $p$ -value when testing  $H_0 : \mu_X = 0; H_a : \mu_X < 0$  using the zebra finch further data?

```
library(tidyverse)
library(e1071)
data = read_csv("zebrafinches.csv")
far.vec = data$farther #farther data
mu0 = 0
n = 25
far.t.stat = (mean(far.vec) - mu0)/(sd(far.vec)/sqrt(n)) #far t statistic
far.pdf = dnorm(far.t.stat) #pdf using the far t statistic
#potential error for further data
(far.error = (skewness(far.vec)/sqrt(n))*((2*far.t.stat^2 + 1)/6)*far.pdf)
## [1] -1.226006e-13
```

As you can see, the potential error is essentially zero.

- (b) Compute the error for  $t$  statistics from -10 to 10 and plot a line that shows the error across  $t$ . Continue to use the skewness and the sample size for the zebra finch further data.

```
t.stat = seq(-10,10, by = 0.01)
error.vec = (skewness(far.vec)/sqrt(n))*((2*t.stat^2 + 1)/6)*dnorm(t.stat)
error.dat = data.frame(t = t.stat, error = error.vec)
error.plot = ggplot(data = error.dat, aes(x = t, y = error))+
  geom_line(color = "red") +
  labs(title = "Error with respect to t statistic for further data")
error.plot
```



As you can see, the error is essentially zero when the magnitude of the t statistic is between 5 and 10. This is because small shifts don't matter very much when the magnitude of the t statistic is so large. As the magnitude of t gets smaller, the magnitude of the error begins to increase towards -0.026. However, between t values of roughly -1 and 1, the error gets a little smaller (approaches -0.013). This is because there is an inflection point somewhere near 1 and -1.

- (c) Suppose we wanted to have a tail probability within 10% of the desired  $\alpha = 0.05$ . Recall we did a left-tailed test using the further data. How large of a sample size would we need? That is, we need to solve the error formula equal to 10% of the desired left-tail probability:

$$0.10\alpha \stackrel{\text{set}}{=} \underbrace{\frac{\text{skew}}{\sqrt{n}} \frac{(2t^2 + 1)}{6} f_Z(t)}_{\text{error}},$$

which yields

$$n = \left( \frac{\text{skew}}{6(0.10\alpha)} (2t^2 + 1) f_Z(t) \right)^2.$$

```
alpha = 0.05
t = qnorm(alpha) #t statistic at alpha = 0.05
#required sample size to get a tail probability within 10% of alpha
(n.required = ((skewness(far.vec)/(6*.1*alpha))*((2*t^2 + 1))*dnorm(t))^2)
## [1] 520.8876
```

It would require a sample size of 521 in order to get a tail probability within 10% of alpha (0.05).

2. Complete the following steps to revisit the analyses from lab 11 using the bootstrap procedure.

- (a) Now, consider the zebra finch data. We do not know the generating distributions for the closer, further, and difference data, so perform resampling to approximate the sampling distribution of the  $T$  statistic:

$$T = \frac{\bar{x}_r - 0}{s/\sqrt{n}},$$

where  $\bar{x}_r$  is the mean computed on the  $r^{th}$  resample and  $s$  is the sample standard deviation from the original samples. At the end, create an object called `resamples.null.closer`, for example, and store the resamples shifted to ensure they are consistent with the null hypotheses at the average (i.e., here ensure the shifted resamples are 0 on average, corresponding to  $t = 0$ , for each case).

```
far.vec = data$farther
close.vec = data$closer
diff.vec = data$diff
R = 10000 #simulations
n = 25
far.resamples = tibble(t.stats = rep(NA, R))
close.resamples = tibble(t.stats = rep(NA, R))
diff.resamples = tibble(t.stats = rep(NA, R))
#resamples for all 3 types of data
for(i in 1:R){
  curr.far.resample = sample(far.vec,
                             size = n,
                             replace = T)
  curr.close.resample = sample(close.vec,
                                size = n,
                                replace = T)
  curr.diff.resample = sample(diff.vec,
                              size = n,
                              replace = T)
  #resampled t statistics for close, far, and diff data
  far.resamples$t.stats[i] = mean(curr.far.resample)/(sd(far.vec)/sqrt(n))
  close.resamples$t.stats[i] = mean(curr.close.resample)/(sd(close.vec)/sqrt(n))
  diff.resamples$t.stats[i] = mean(curr.diff.resample)/(sd(diff.vec)/sqrt(n))
}
#shifted resamples
resamples.null.far = far.resamples$t.stats - mean(far.resamples$t.stats)
resamples.null.close = close.resamples$t.stats - mean(close.resamples$t.stats)
resamples.null.diff = diff.resamples$t.stats - mean(diff.resamples$t.stats)
#mean of shifted resamples
mean(resamples.null.far)
## [1] -1.710632e-16
```

```
mean(resamples.null.close)
## [1] -8.495343e-16
mean(resamples.null.diff)
## [1] -1.705414e-16
```

You can see that after shifting all of the resampled data by their mean, to show what the distribution would look like if the null was true, the means of the shifted data are all roughly zero.

- (b) Compute the bootstrap  $p$ -value for each test using the shifted resamples. How do these compare to the  $t$ -test  $p$ -values?
  - (c) What is the 5<sup>th</sup> percentile of the shifted resamples under the null hypothesis? Note this value approximates  $t_{0.05, n-1}$ . Compare these values in each case.
  - (d) Compute the bootstrap confidence intervals using the resamples. How do these compare to the  $t$ -test confidence intervals?
3. Complete the following steps to revisit the analyses from lab 11 using the randomization procedure.
- (a) Now, consider the zebra finch data. We do not know the generating distributions for the closer, further, and difference data, so perform the randomization procedure
  - (b) Compute the randomization test  $p$ -value for each test.
  - (c) Compute the randomization confidence interval by iterating over values of  $\mu_0$ .  
**Hint:** You can “search” for the lower bound from  $Q_1$  and subtracting by 0.0001, and the upper bound using  $Q_3$  and increasing by 0.0001. You will continue until you find the first value for which the two-sided  $p$ -value is greater than or equal to 0.05.
4. **Optional Challenge:** In this lab, you performed resampling to approximate the sampling distribution of the  $T$  statistic using

$$T = \frac{\bar{x}_r - 0}{s/\sqrt{n}}.$$

I’m curious whether it is better/worse/similar if we computed the statistics using the sample standard deviation of the resamples ( $s_r$ ), instead of the original sample ( $s$ )

$$T = \frac{\bar{x}_r - 0}{s_r/\sqrt{n}}.$$

- (a) Perform a simulation study to evaluate the Type I error for conducting this hypothesis test both ways.
- (b) Using the same test case(s) as part (a), compute bootstrap confidence intervals and assess their coverage – how often do we ‘capture’ the parameter of interest?

## References

Boos, D. D. and Hughes-Oliver, J. M. (2000). How large does  $n$  have to be for  $z$  and  $t$  intervals? *The American Statistician*, 54(2):121–128.