Lecture 7: Hypothesis testing part I

Statistical Methods for Data Science

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Today

1. Terminology
   - Experiment and the parameter of interest
   - Null hypothesis and alternative hypothesis
   - Test statistic
   - Null distribution $f(s \mid H_0)$
   - Significance level α, power and p-value
2. Example
3. Summary

Learning outcome

- Be able to explain the following terminology
  - Null hypothesis H_0 and alternative hypothesis H_A
  - Test statistic s
  - Null distribution $f(s \mid H_0)$
  - Significance level α and power
  - p-value
- Be able to design and interpret the one-sample z-test

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- What if company A tested drug D on 30 ducks and the average weight loss after one month is 2.3 kg? Would you buy drug D instead of regular diet control in this case?

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- What if company A tested drug D on 100 ducks and the average weight loss after one month is 2.3 kg?

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- What if company A tested drug D on 100 ducks and the average weight loss after one month is 2.3 kg?
- Now company B tested drug E on 30 ducks and the average weight loss after one month is 2.5 kg, while drug D results in 2.3 kg weight loss with the same setup, would you buy drug E instead of drug D?

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How would you make your decision?

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  - The test is based on sample statistics, which are computed from data
  - Hypothesis + data $\rightarrow$ decision on rejecting/not rejecting the hypothesis

Hypothesis testing: a list to go through

- A "boring" statement
- Experiment
- Data x, random variable X
- Parameter of interest θ
- Parameter estimate
- Null hypothesis H_0
- Alternative hypothesis H_A
- Test statistic s
- Null distribution $f(s \mid H_0)$
- Significance level α
- p-value

Experiment and the parameter of interest

Experiment design

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  Then we can use $\bar{x}$ to approximate μ_D and check if it is greater than diet control (2.1 kg)

Experiment design (cont.)

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  Then we use $\bar{x}$ and $\bar{y}$ to approximate μ_D and μ_E to see if they are the same

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  - Example 2: drug E and drug D work the same on average (5 sec)

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- **Alternative hypothesis** H_A: a complementary alternative explanation to the "boring" statement
  - Example 1: drug D is more effective than regular diet on average (5 sec)

$$H_A : \mu_D > 2.1$$

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  - Example 2: drug E and drug D work the same on average (5 sec)

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- **Alternative hypothesis H_A**: a complementary alternative explanation to the "boring" statement
  - Example 1: drug D is more effective than regular diet on average (5 sec)

$$H_A : \mu_D > 2.1$$

  - Example 2: drug E and drug D do not work the same on average (5 sec)

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- **Alternative hypothesis H_A**: a complementary alternative explanation to the "boring" statement
  - Example 1: drug D is more effective than regular diet on average (5 sec)

$$H_A : \mu_D > 2.1$$

  - Example 2: drug E and drug D do not work the same on average (5 sec)

$$H_A : \mu_D \neq \mu_E$$

Hypotheses H_0 and H_A (cont.)

Questions:

- Question 1: why are $H_A : \mu_D > 2.1$ and $H_0 : \mu_D = 2.1$ complementary to each other? What about $H_A : \mu_D < 2.1$?

Hypotheses H_0 and H_A (cont.)

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  Answer: an implicit assumption here is that μ_D will not be smaller than 2.1

Hypotheses H_0 and H_A (cont.)

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  Answer: no
- Follow up question: what are the choices for H_0 and H_A?

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    For example, is classifier A better than classifier B? $H_0 : p_A = p_B$
- We have seen one-sample test and two-sample test in the Q-Q plot lecture
- In practice, you can narrow down your choice of hypotheses by making a Q-Q plot

Choices for H_A

Given

$$H_0 : \theta = \beta$$

where β can be either a constant (one-sample test) or a parameter from another data distribution (two-sample test)

- **Alternative hypothesis H_A**: H_A can be **one-tailed** or **two-tailed**
  - **One-tailed**:

$$H_A : \quad \theta > \beta$$

or

$$H_A : \quad \theta < \beta$$

  - **Two-tailed**:

$$H_A : \quad \theta \neq \beta \iff \theta < \beta \text{ or } \theta > \beta$$

Summary: choices for H_0 and H_A

Putting everything together,

	One-sample test	Two-sample test
Two-tailed	$H_0 : \theta = c,\ H_A : \theta \neq c$	$H_0 : \theta_1 = \theta_2,\ H_A : \theta_1 \neq \theta_2$
One-tailed	$H_0 : \theta = c,\ H_A : \theta > c$	$H_0 : \theta_1 = \theta_2,\ H_A : \theta_1 > \theta_2$
	$H_0 : \theta = c,\ H_A : \theta < c$	$H_0 : \theta_1 = \theta_2,\ H_A : \theta_1 < \theta_2$

where θ, θ_1, θ_2 are statistics and c is a constant

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Note: in this course, we only deal with null hypothesis where we are able to express the PDF/PMF, i.e. H_0 with an equal sign in them

Test statistic (cont.)

- Example 1. one-sample test
  - **Data**: $x_1, \cdots, x_N$
  - **Random variable**: $X_1, \cdots, X_N$ i.i.d. **Gaussian with known** σ
  - **Parameter of interest**: μ_D
  - **Parameter estimate**: $\bar{x}$
  - **Null hypothesis**: $H_0 : \mu_D = 2.1$
  - **Test statistic**: standardized $\bar{x}$ assuming the null hypothesis (15 sec)

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- Example 2. two-sample test
  - **Data**: $x_1, \cdots, x_{N_D}$ and $y_1, \cdots, y_{N_E}$
  - **Random variable**: $X_1, \cdots, X_{N_D}$ i.i.d. **Gaussian with known σ_D**; $Y_1, \cdots, Y_{N_E}$ i.i.d. **Gaussian with known σ_E**
  - **Parameter of interest**: μ_D, μ_E
  - **Parameter estimate**: $\bar{x}$, $\bar{y}$
  - **Null hypothesis**: $H_0 : \mu_D = \mu_E \iff H_0 : \mu_D - \mu_E = 0$
  - **Test statistic**: standardized $\bar{x} - \bar{y}$ assuming the null hypothesis

$$z = \frac{\bar{x} - \bar{y}}{\sqrt{\sigma_D^2/N_D + \sigma_E^2/N_E}} \text{ (explained later)}$$

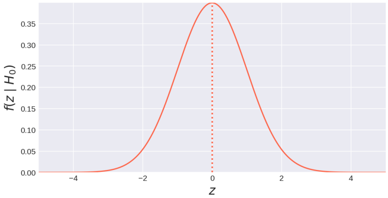
Null distribution $f(s \mid H_0)$

Null distribution

- **Null distribution $f(s \mid H_0)$**: the distribution of the test statistic given the null hypothesis
- Example:
  - **Data**: $x_1, \cdots, x_N$
  - **Random variable**: $X_1, \cdots, X_N$ i.i.d. Gaussian with known σ
  - **Parameter of interest**: μ
  - **Parameter estimate**: $\bar{x}$
  - **Null hypothesis**: $H_0 : \mu = 0$
  - **Test statistic**:

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

  - **Null distribution**: standard Gaussian distribution



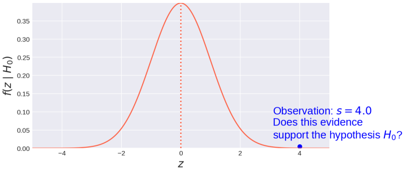
Significance level α, power and p-value

Significance level

Given a null hypothesis $H_0 : \mu = 2.1$ and the null distribution $f(s \mid H_0)$, we decide if we reject the hypothesis or not by observing data

- Run some experiments and collect data $x_1, \cdots, x_N$
- Estimate the parameter of interest $\hat{\theta}$, e.g. $\hat{\mu} = \bar{x} = \frac{1}{N}\sum_{i=1}^{N} x_i$
- Standardize $\hat{\theta}$ assuming H_0 to compute the test statistic, e.g.

$$z = \frac{\bar{x}}{\sigma/\sqrt{N}} = 4.0$$



- Does this evidence support the hypothesis H_0?

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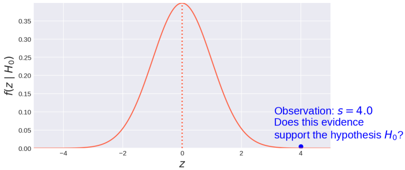
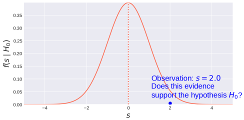


- Does this evidence support the hypothesis H_0? Probably not since it's so far away from the center?

Significance level (cont.)

- What about this observation?



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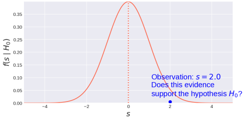

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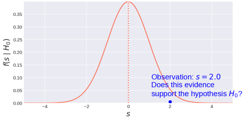

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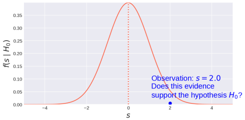

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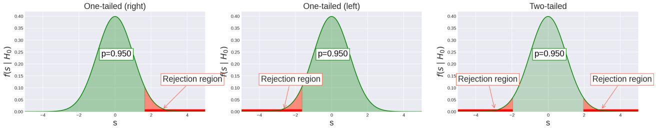
- **Significance level** α: red area under the curve



In these two images, $\alpha = 0.05$

Significance level (cont.)

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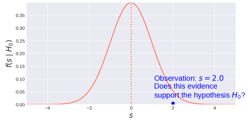

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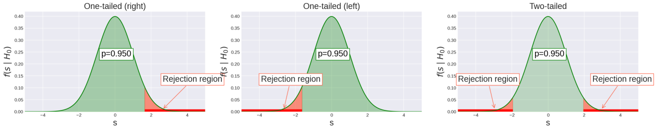
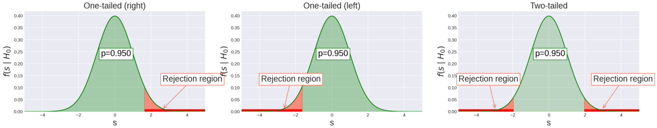


In these two images, $\alpha = 0.05$
- What is needed for choosing a meaningful α?
  - Null distribution
  - H_A one-tailed or two-tailed

Interpretation of α

- $\alpha = P(\textit{reject } H_0 \mid H_0 \textit{ is true})$ - the probability of making such a mistake



  - The rejection region indicates that H_0 is **unlikely**, but the probability is not zero
  - It is possible that H_0 is true, but our observation happens to fall in the rejection region
  - If H_0 is true and our observation falls in the rejection region, we will **mistakenly** reject H_0
  - The probability of making this type of mistakes is α
- Similar to the confidence interval, $1 - \alpha$ is called the **confidence level**

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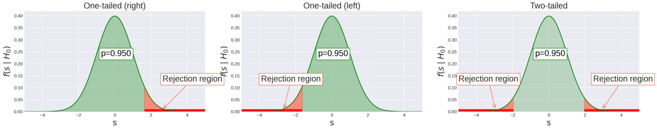

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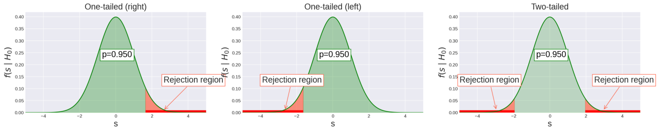

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- Define the significance level **before you run the experiments** so that you can't cheat!

Significance level and power

- Contingency table:

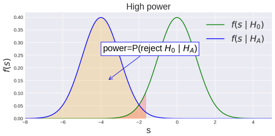
	$y = H_A$	$y = H_0$
$\hat{y}$ = reject H_0	**TP**	**FP** (Type I error)
$\hat{y}$ = do not reject H_0	**FN** (Type II error)	**TN**

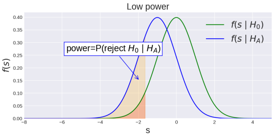
- **Significance level** α: incorrectly rejecting H_0

$$\alpha = P(\text{type I error})$$

- **Power**: correctly rejecting H_0

$$\text{power} = P(\text{reject } H_0 \mid H_A) = 1 - P(\text{type II error})$$





- What is needed for computing the power?

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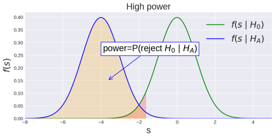
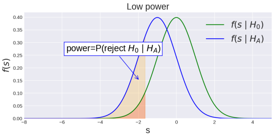


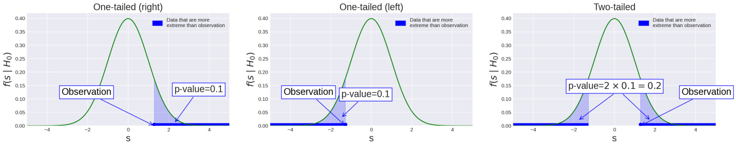


- What is needed for computing the power? $f(s \mid H_0)$, $f(s \mid H_A)$

p-value

- p-value:
  - One-tailed:
    - Right tail: $p = P(S \geq s \mid H_0)$
    - Left tail: $p = P(S \leq s \mid H_0)$
  - Two-tailed: $p = \min\left(P(S \leq s \mid H_0), P(S \geq s \mid H_0)\right)$
    Note: if $f(s \mid H_0)$ is symmetric,

$$p = 2P(S \leq s \mid H_0)$$



- What is needed for computing the p-value? (10 sec)

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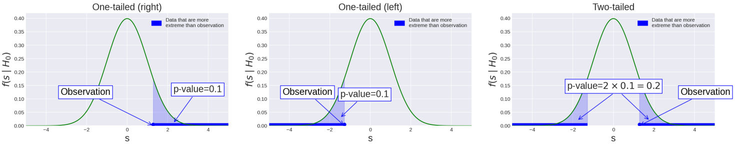

- What is needed for computing the p-value? (10 sec)
  - Null distribution
  - Alternative hypothesis H_A to know one-tailed or two-tailed
  - Observation - test statistic computed from data

Summary: steps for hypothesis testing

- Step 1 Make a "boring" statement
- Step 2 Design an **experiment**
- Step 3 Describe the **data** generated from the experiment and the corresponding random variables
- Step 4 Describe the parameter of interest and their estimates
- Step 5 Translate the "boring" statement into a statistical hypothesis and call it the **null hypothesis** H_0
- Step 6 Find the expression for the **test statistic** s
- Step 7 Find the expression for the **null distribution**
- Step 8 Define **an alternative hypothesis** H_A: one-tailed or two-tailed
- Step 9 Choose a **significance level** α (the tail), which defines the rejection region
- Step 10 Collect **data**
- Step 11 Compute the test statistic from data
- Step 12 Compute the p-value
- Step 13 If p-value$< \alpha$, i.e. the test statistic falls in the rejection region of the null distribution, then we reject the hypothesis H_0.

Today

1. Terminology
2. Example
3. Summary

Example

Recall example: if you control the diet of your ducks, they lose 2.1 kg after one month on average. Company A has developed a drug D to help ducks lose weight. They claim that on average the drug works better than diet control. Here is the set up for the experiment.

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Step 3 Describe the **data** and **random variables** with assumptions about their distributions (5 secs):

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Example (cont.)

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- **For** $H_A : \mu_D > 2.1$ **(one-tailed):** $p = P(Z \geq z_0 \mid H_0) = 0.1807 > \alpha$

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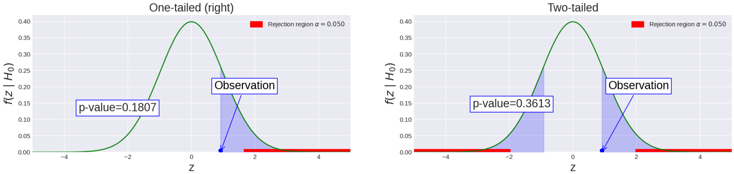
Step 13 If p-value$< \alpha$, i.e. the test statistic falls in the rejection region of the null distribution, then we reject the hypothesis H_0



Do not reject H_0 for both one-tailed and two-tailed H_A

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What if $\bar{x} = 2.3$?

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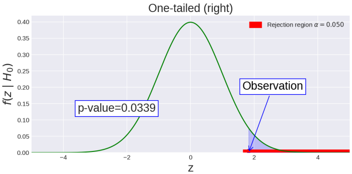

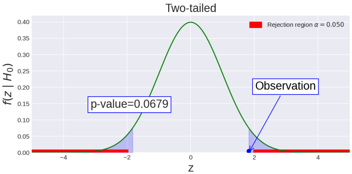

Reject H_0 for one-tailed H_A; do not reject H_0 for two-tailed H_A for the same confidence level $1 - \alpha = 5\%$

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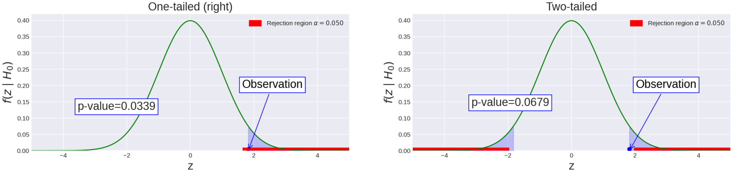

Reject H_0 for one-tailed H_A; do not reject H_0 for two-tailed H_A for the same confidence level $1 - \alpha = 5\%$

Note: the two-tailed test is more conservative - if the data passes a two-tailed test, it is more conclusive than one-tailed test for the same confidence level

Example (cont.)

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- **For** $H_A : \mu_D \neq 2.1$ **(two-tailed):** $p = 2P(Z \geq z_0 \mid H_0) = 0.0009 < \alpha$

Example (cont.)

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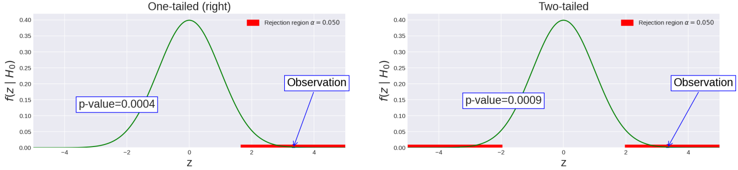

Reject H_0 for both one-tailed and two-tailed H_A

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- With more data, it becomes more certain that we should reject H_0 in favor of H_A given the observation $\bar{x} = 2.3$

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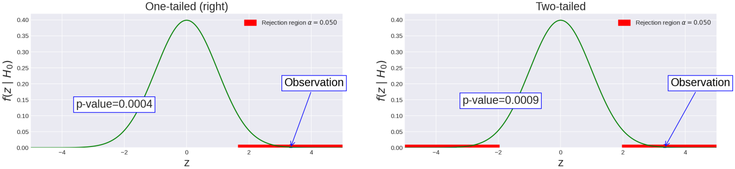

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This test is called **one-sample z-test**

Today

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So far:

- Data types and data containers
- Descriptive data analysis: descriptive statistics, visualization
- Probability distributions, events, random variables, PMF, PDF, parameters
- CDF, Q-Q plot, how to compare two distributions (data vs theoretical, data vs data)
- Modeling
- Parameter estimation: maximum likelihood estimation (MLE) and maximum a posteriori estimation (MAP)
- Classification, multinomial naive Bayes classifier, Gaussian naive Bayes classifier
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- Steps for hypothesis testing