

R CDS Statistics II - Imperial College London

# Further Hypothesis Testing

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# Further hypothesis testing

## Chapter 1. Introduction and parameter estimation

- i) Parameter estimation
- ii) Comparing means. t-test.
- iii) Comparing variances. F-test.

## Chapter 2. ANOVA and $\chi^2$ test.

- i) Standardized variables. z and t distributions
- ii) Comparing distributions.  $\chi^2$  test.
- iii) ANOVA. Comparing more than two groups. F-test.

## Chapter 3. Multiple hypothesis correction

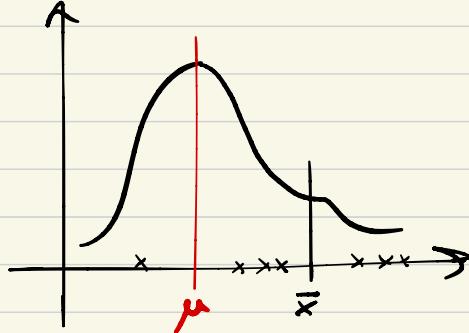
- i) P-values and significance.
- ii) Error types in hypothesis testing.
- iii) Adjusted p-values. Bonferroni and Benjamini-Hochberg.

## 1.1 Parameter estimation

We have a set of observations  $X = \{x_1, x_2, \dots, x_n\}$

We assume they came from a certain distribution with same true  $\mu$  and same true  $\sigma^2$

$f(x)$ :  $B(x)$ ,  $P(x)$ , Gauss( $x$ ), ...



Observed average ("sample mean")

$$\bar{x} = \frac{1}{n} (x_1 + x_2 + \dots + x_n) = \frac{1}{n} \sum_{i=1}^n x_i$$

Observed variance ("sample variance")

$$\begin{aligned} s^2 &= \frac{1}{n-1} \left\{ (x_1 - \bar{x})^2 + (x_2 - \bar{x})^2 + \dots + (x_n - \bar{x})^2 \right\} \\ &= \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 \end{aligned}$$

{ Sample mean  $\bar{x}$  is an estimator of  $\mu$  }  
 { Sample variance  $s^2$  is an estimator of  $s^2$  }

\* How close are  $\bar{x}, s^2$  estimators to the true  $\mu, \sigma^2$  of the population?

\* "What was the probability of obtaining a certain sample mean, or a certain sample variance?"

Parameter estimation. Further hypothesis testing

Example:  $x_1 = \{1, 2, 3\}$  and  $x_2 = \{3, 4, 5\}$

Sample mean;  $\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i$

Sample variance;  $s^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2$

i) Compute sample mean  $\bar{x}_1$  and  $\bar{x}_2$

$$\bar{x}_1 = \frac{1}{3} (1+2+3) = \frac{6}{3} = 2$$

$$\bar{x}_2 = \frac{1}{3} (3+4+5) = \frac{12}{3} = 4$$

ii) Compute sample variance

$$s_1^2 = \frac{1}{2} \left\{ (1-2)^2 + (2-2)^2 + (3-2)^2 \right\} = 1$$

$$s_2^2 = \frac{1}{2} \left\{ (3-4)^2 + (4-4)^2 + (5-4)^2 \right\} = 1$$

## \* Hypothesis testing

- i) State null and alternative hypothesis  $H_0, H_1$
- ii) Collect data / make observations
- iii) Compute "statistic" (a number; a function of our data) (\*)
- iv) Compute p-value (how likely was it to obtain this result)
- v) If p-value <  $\alpha$ , reject  $H_0$ . Otherwise, accept  $H_0$

\* Different experiments / questions / data are better

addressed computing different "statistics" / "statistic tests"

- \* Comparing means  $\rightarrow t$ -test (Pearson, Gosset, Fisher; 1900s)
- \* Comparing variances  $\rightarrow F$ -test (Snedecor, Fisher; 1920s)
- \* Comparing distributions  $\rightarrow \chi^2$  test (Pearson, Avery; 1900s)

## 1.2 Comparing means, t-test

Check if two samples have significantly different means

We have two sets of observations  $\{x_1\}$  and  $\{x_2\}$

of sample size  $n_1, n_2$  and sample means  $\bar{x}_1, \bar{x}_2$

\* t-test is just one kind of statistic (step iii)

useful to compare means between two groups (\*)

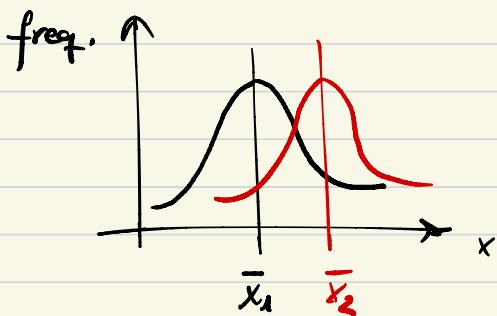
i) Formulate  $H_0, H_1$

$H_0$ : both samples have the same mean  $\bar{x}_1 = \bar{x}_2 = \mu$

$H_1$ : the samples have different means  $\bar{x}_1 \neq \bar{x}_2$

ii) Collect data

Example: luminosity of 2 different types of stars.



$\{x_1\}$ : Type IV stars ("supergiant")

$\{x_2\}$ : type V stars ("hypergiant")

iii) Compute t "statistic" (t variable)

$$\left\{ t = \frac{\bar{x}_1 - \bar{x}_2}{S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \right\} \quad \text{if } \bar{x}_1 = \bar{x}_2 \Rightarrow t=0 \quad \checkmark$$

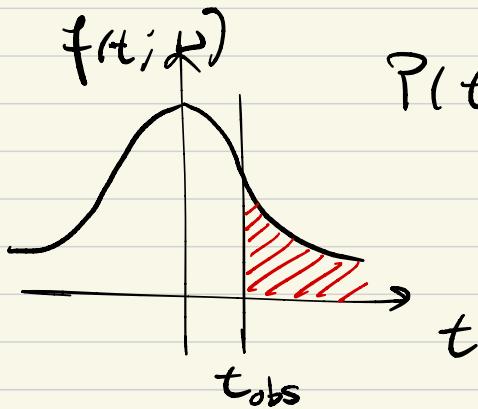
$$S_p = \frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1 + n_2 - 2} \quad \text{"pooled" standard deviation.}$$

iv) Compute p-value.

"What was the probability of obtaining a value at least as extreme as the one we got for t."

\* If  $\bar{x}_1 = \bar{x}_2$ , the t variable follows a Student's t distribution with  $n_1+n_2-2$  degrees of freedom. (\*)

\* Assuming  $H_0$  true; what was probability of obtaining  $t_{obs}$ ?



$$P(t > t_{obs}) = 1 - \text{cdf}_t(t_{obs}) \quad (*)$$

Student's t tables  
Computer simulations

r) Compare with significance level.

if  $p\text{-value} > \alpha$ ; it was likely to obtain this  $t_{obs}$ .

We accept  $H_0$ .  $\bar{x}_1 = \bar{x}_2 = \mu$  ✓

if  $p\text{-value} < \alpha$ ; it was unlikely to obtain this  $t_{obs}$ .

We reject  $H_0$ .  $\bar{x}_1$  and  $\bar{x}_2$  came from different distributions.

### 1.3 Comparing variances. F test.

Check if two samples have significantly different variances

We have two sets of observations  $\{x_1\}$  and  $\{x_2\}$

of sample size  $n_1, n_2$  and sample variances  $s_1^2, s_2^2$

\* F - test is just one kind of statistic (step iii)

useful to compare variances between two groups (\*)

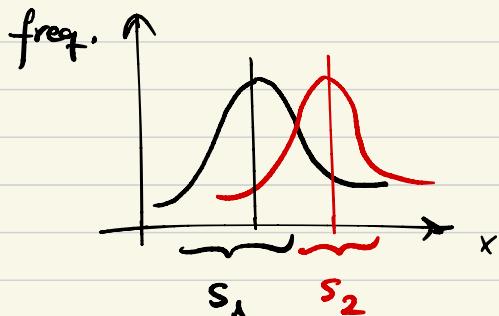
### i) Formulate $H_0, H_1$

$H_0$ : both samples have same variance;  $s_1^2 = s_2^2 = \sigma^2$

$H_1$ : the samples have different variances  $s_1^2 \neq s_2^2$

### ii) Collect data

Example: luminosity of 2 different types of stars.



$\{x_1\}$ : Type I V stars ("supergiant")

$\{x_2\}$ : type V stars ("hypergiant")

### iii) Compute F statistic (F variable)

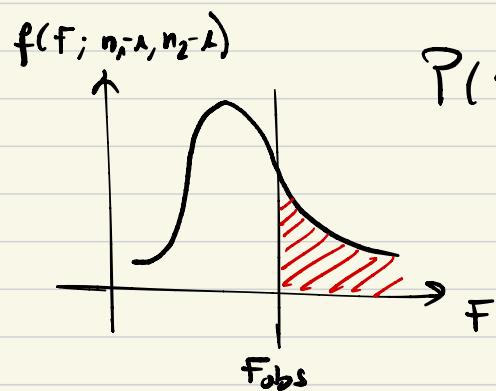
$$F = \frac{s_1^2}{s_2^2} \quad \text{if } s_1^2 = s_2^2 \Rightarrow F = 1 \quad \checkmark$$

### iv) Compute p-value.

"What was the probability of obtaining a value at least as extreme as the one we got for F?"

\* If  $s_1^2 = s_2^2$ , the F variable follows a F distribution with  $(n_1-1, n_2-2)$  degrees of freedom. (\*)

\* Assuming  $H_0$  true; what was probability of obtaining  $F_{\text{obs}}$ ?



$$P(F > f_{\text{obs}}) = 1 - \text{cdf}_F(f_{\text{obs}}) \quad (*)$$

F probability tables  
 Computer simulations

r) Compare with significance level.

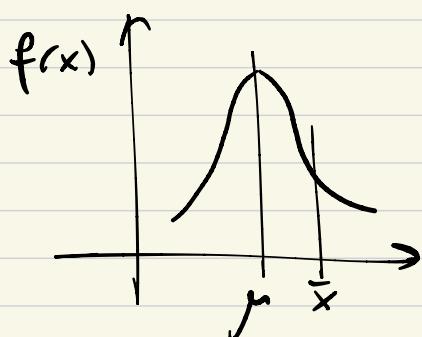
if  $p\text{-value} > \alpha$ ; it was likely to obtain this  $F_{\text{obs}}$ .

We accept  $H_0$ .  $s_1^2 = s_2^2 = \sigma^2$  ✓

if  $p\text{-value} < \alpha$ ; it was unlikely to obtain this  $F_{\text{obs}}$ .

We reject  $H_0$ .  $s_1^2$  and  $s_2^2$  came from different distributions.

## 2.1 Standardized variables



We have a series of observations  $X = \{x_1, x_2, \dots, x_n\}$

We assume they come from a certain  $f(x)$

Sample mean  $\bar{x}$  as estimator of true  $\mu$

Sample variance  $s^2$  as estimator of true  $\sigma^2$

\* Hypothesis testing. How close are my  $\bar{x}$  and  $s^2$  estimators to the true population mean  $\mu$  and var.  $\sigma^2$ ?

\* Build a "statistic" (a variable, a quantity)

\* Standardized variable

If we know the distributions our samples came from ("percentiles")

$$\frac{\bar{x} - \mu}{\sigma} = \frac{\bar{x} - \mu}{s/\sqrt{n}} = \begin{cases} z \text{ variable (if } n \text{ large)} \\ t \text{ variable (if } n \text{ small)} \end{cases}$$

Central limit theorem

i) If  $n$  large ( $n \geq 30$ )

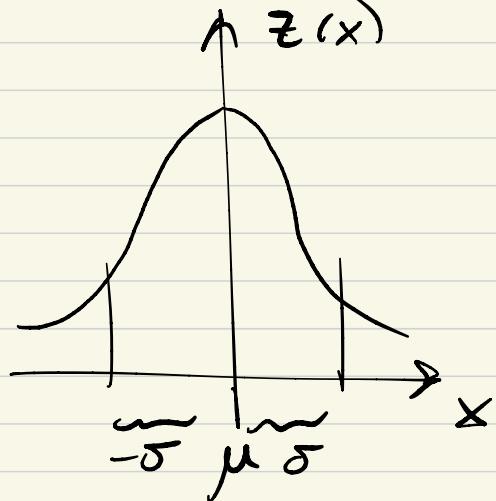
$$z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \text{ follows a Normal distribution}$$

ii) If  $n$  small ( $n \leq 30$ )

$$t = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \text{ follows a Student's t distribution}$$

i) Normal distribution ("Gaussians") with mean  $\mu$  and std  $\sigma$

$$\left\{ z(x; \mu, \sigma) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2\sigma^2} (x-\mu)^2} \right\}$$



Simplified case  $\mu=0$ ;  $\sigma=1$

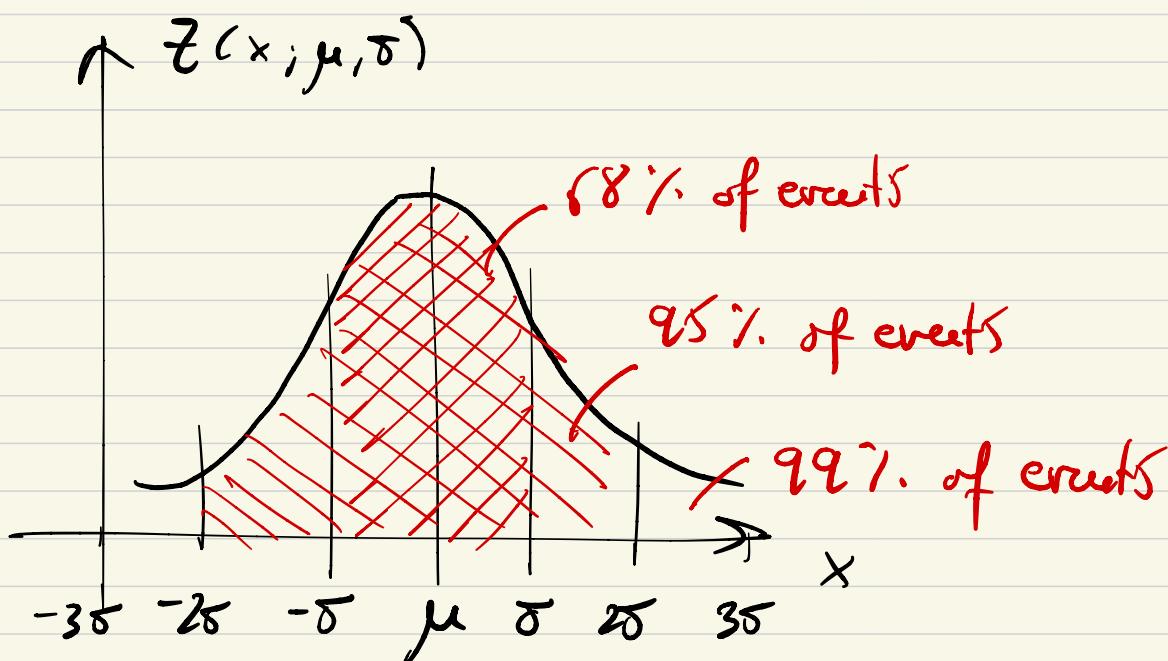
$$\left\{ z(x; 0, 1) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2} x^2} \right\}$$

Sometimes written as  $f(z; \mu, \sigma)$

\* Confidence intervals in a Normal distribution

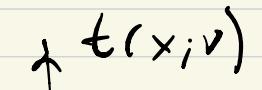
1 $\sigma$  confidence interval  $(\mu-\sigma, \mu+\sigma)$  contains 68% events

2 $\sigma$	//	$(\mu-2\sigma, \mu+2\sigma)$	..	95% events
3 $\sigma$	//	$(\mu-3\sigma, \mu+3\sigma)$	..	99% events.



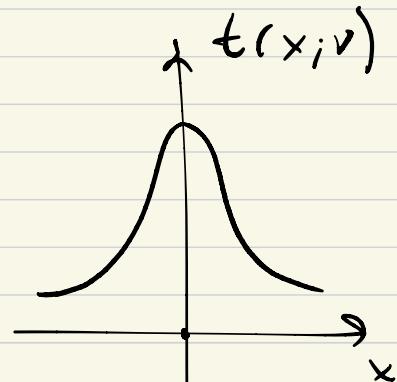
ii) Student's t distribution with  $v$  degrees of freedom

$$\left\{ t(x; v) \sim \left( 1 + \frac{x^2}{v} \right)^{-\frac{1}{2}(v+1)} \right\}$$



Simplified case with  $v=1$

$$\left\{ t(x; 1) \sim (1+x^2)^{-1} = \frac{1}{1+x^2} \right\}$$



Sometimes written as  $f(t; v)$

\* As the number of degrees of freedom  $v$  increase, the t distribution tends more and more to a Gaussian.

\* Confidence intervals in Student's t distribution

1 $\sigma$  confidence interval ( $\mu \pm \sigma$ )

2 $\sigma$       "      ( $\mu \pm 2\sigma$ )

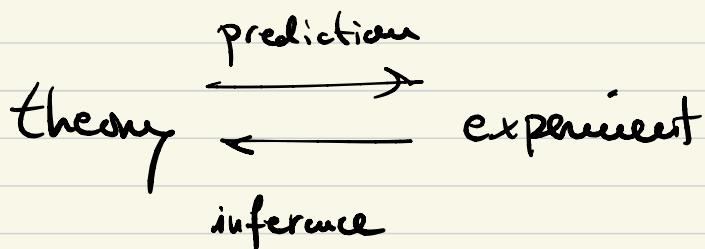
3 $\sigma$       "      ( $\mu \pm 3\sigma$ )

## (2.2) Analysis of variance (ANOVA)

\* Fisher 1930s. Agrost research England

\* Analysis on linear models (\*)

\* Prediction vs inference (\*)



i) ANOVA. Decompose total variance in a series of terms, and check how much of that variance comes from variation within samples, or between samples. ( $\sigma^2$ ,  $\sigma_w^2$ ,  $\sigma_b^2$ )

Example: We have  $n$  observations / quantities to measure, and we repeat the experiment in  $m$  times (or samples)

Sample 1   Sample 2   Sample 3

obs 1	3	5	5	Total average
obs 2	2	3	6	$\bar{x} = \frac{1}{N} \sum_{i,j}^{m,n} x_{ij} = 4$
obs 3	1	4	7	(*)

$$\bar{x}_1 = 2 \quad \bar{x}_2 = 4 \quad \bar{x}_3 = 6$$

\* ANOVA : analysis of variance (within and between samples)

Sample 1 Sample 2 Sample 3

obs 1	3	5	5	Total average
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obs 2	2	3	6	
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obs 3	1	4	7	
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$$\bar{x} = \frac{1}{N} \sum_{i,j}^{n,m} x_{ij} = 4$$

$$\bar{x}_1 = 2 \quad \bar{x}_2 = 4 \quad \bar{x}_3 = 6$$

i) Sum of squares total (SST)  $\sim$  variance  $\sigma^2$

$$SST = \sum_{i,j} (x_{ij} - \bar{x})^2 = (3-4)^2 + (2-4)^2 + (1-4)^2 + (5-4)^2 + (3-4)^2 + (4-4)^2 + (5-4)^2 + (6-4)^2 + (7-4)^2 = 30$$

ii) Sum of squares within (SSW)

$$SSW = \sum_{i,j} (\bar{x}_j - \bar{x})^2 = (3-2)^2 + (2-2)^2 + (1-2)^2 + (5-4)^2 + (3-4)^2 + (4-4)^2 + (6-6)^2 + (5-6)^2 + (7-6)^2 = 6$$

iii) Sum of squares between (SSB)

$$SSB = m \sum_j (\bar{x}_j - \bar{x})^2 = 3(2-4)^2 + 3(4-4)^2 + 3(6-4)^2 = 24$$

\* Conclusion: out of the total variance  $\sigma^2 = 30$  ( $SST$ ),  
 $6$  ( $SSW$ ) comes from variation within the samples themselves,  
 $24$  ( $SSB$ ) // between the samples.

\*  $SST = SSW + SSB$   $\nexists$  interaction term ✓ *easy*

We could have

$SST \neq SSW + SSB$   $\exists$  interaction (\*) *complicated*.

2.3 Company distributions

### 3.1 Multiple hypothesis testing

i) P-values and significance.

