

STA305 Design and Analysis of Experiments Lecture Notes (2021 Summer)

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Preface

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Contents

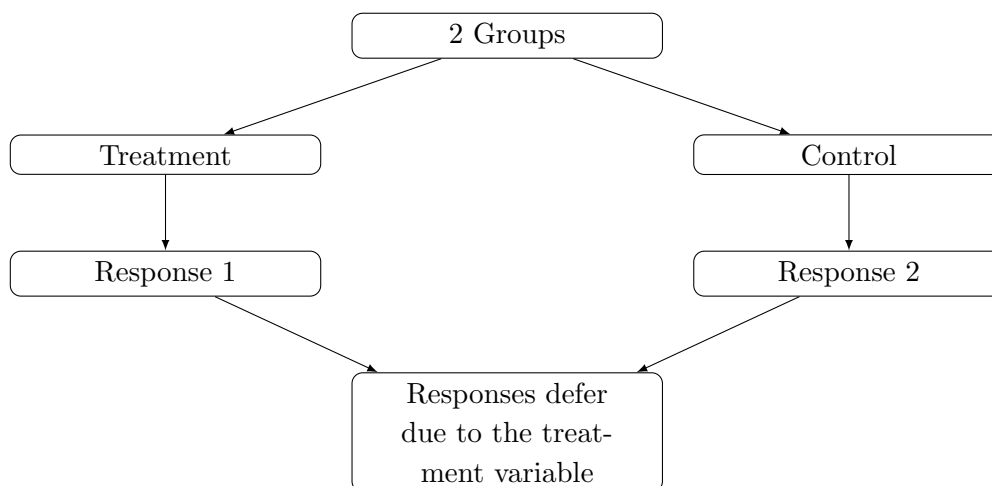
1 Lec 1 Introduction to Experiments and Types of Data	4
1.1 General Outline of an Experiment	4
1.2 Steps of an Experimental Design	5
1.3 Definitions used in Statistical Inference	5
1.4 Experimental Study vs. Observational Study	6
1.5 Types of Variables	6
1.6 Crossed vs. Nested Factors	9
1.7 Nuisance Variables	9
1.8 Confounding	11
1.9 Blinding	11
1.10 Balance	11
2 Lec 2 Review of Hypothesis Testing and One-Way ANOVA with 2 Levels	12
2.1 Single Factor Analysis with 2 levels	12
2.2 Review of Hypothesis Testing	12
2.3 Review: Two Sample T-Tests	12
2.4 Pooled T-Test	13

1 Lec 1 Introduction to Experiments and Types of Data

1.1 General Outline of an Experiment

- An experiment is used to prove a scientific claim
- Simplest Setup: 2 groups
 - Apply a different Treatment to each group, i.e. Treatment and Control
 - Measure a variable of interest, i.e. Response
- Ideal situation: the groups are identical in every possible way, except for the treatment
- If the groups differ in the response, it must be due to the treatment variable.

A flowchart that generally explain this:

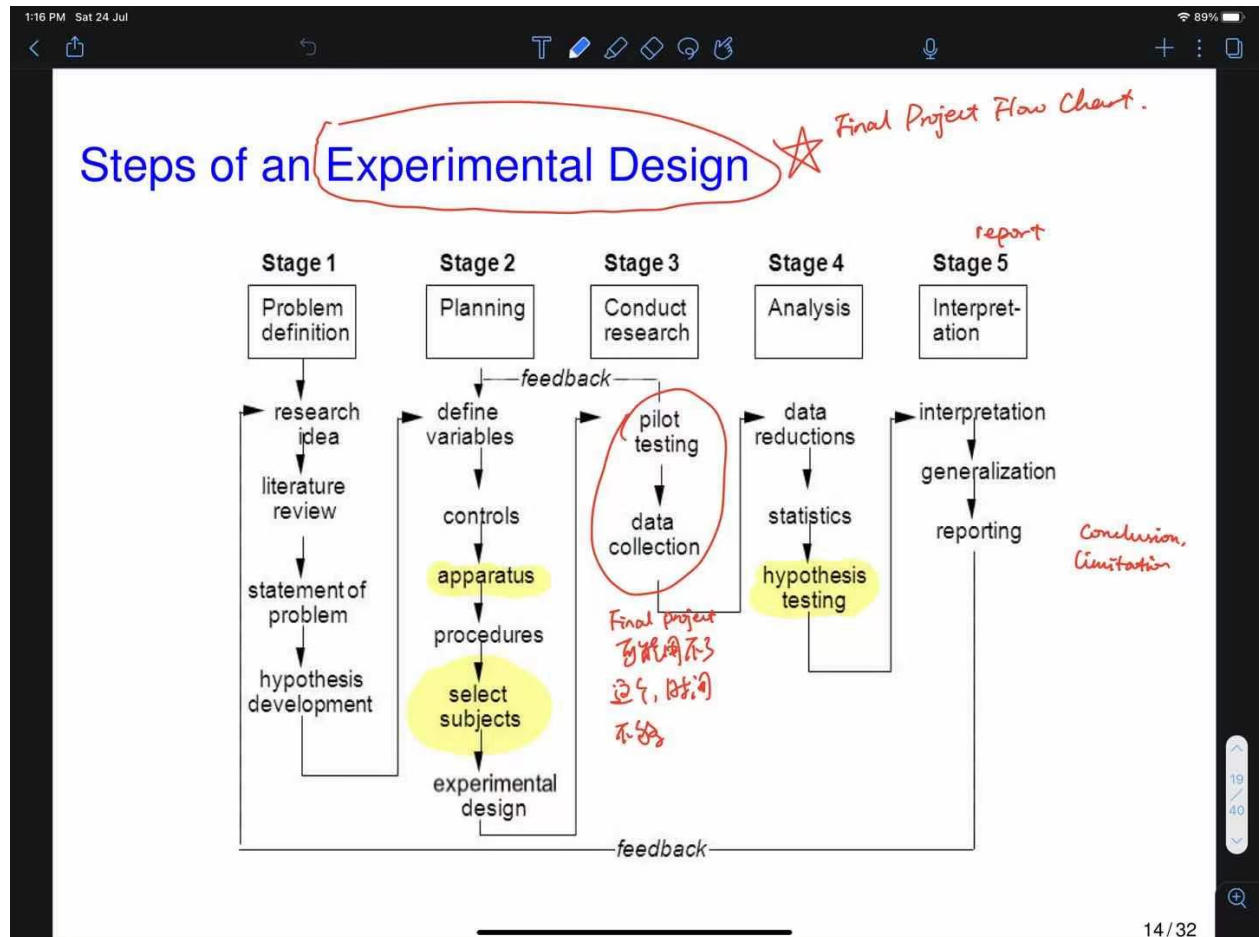


Example of different treatments: Medicine & Placebo

Example 1.1. A research team wants to test their effect of a new medicine on the Migraine. They have the **treatment group** of New Pill, and they have the **control group** of Placebo. Then they will test migraine sufferers. The **response** will be the pain level from 1 to 10 subjectively measured by patients themselves. The duration will be 2 hours after taking the pill. In this experiment, the **nuisance variables** are: Age, Sleep hours, Diet, Severity of migraines... The treatment has two levels: pill and placebo

1.2 Steps of an Experimental Design

This would be useful for Final Project



1.3 Definitions used in Statistical Inference

- Population: Set of units that we are interested in studying. E.g. Group of people, objects...
- Experimental Unit: The person or object on which the treatment is applied. Also called "case" or "Element" or "Subject" (When human unit).
- Sample: Subset of the population.
- Variable: A measured characteristic of a population unit. E.g., Age, weight, pain scale...
- Statistical Inference: Estimate, prediction, or generalization about population based information from a sample.

1.4 Experimental Study vs. Observational Study

Note this course we mainly focus on the experimental study. If you are interested in observational study you are recommended to take STA304.

Experimental Study

- To assess the effect of a certain treatment or condition
- First randomly assign subjects to treatment, then control the rest. Randomization is important. Experimental data comes from experiments, so there are eligible reasons to conclude causation .
- Common in scientific and psychological research
- Between Subjects Design : Each experimental unit is assigned only one treatment
- Within Subjects Design : Each experimental unit is given all treatments

Observational Study

- No randomization or controlling
- Data is collected as it comes (survey data), results from observational studies.
- Causation cannot be concluded from observational data since there may be other "confounding/lurking variables" (that were not controlled for) that is causing the relationship.
- Common in data mining, economic, and sociological research...

Note that an experiment may be hard to conduct due to ethical reasons, costs...

1.5 Types of Variables

There are two types of variables, which are X and Y such that Y denotes the response, that is measured by the researcher, and influenced by other variables. X is known as predictor or explanatory variable that affect the response variable, which is manipulated by researchers.

Variables can be:

- Quantitative: A variable is quantitative if it takes on numerical values for which arithmetic operations make sense. Ex: Height, marks, incomes... This type of variables can be discrete or continuous.

- Discrete: Variable can take on any one of a finite or countable list of values (\mathbb{Z}) (there are gaps in the possible values). Ex: Number of heads in 10 tosses of a coin.
- Continuous: Variable can take on any value possible in an interval (uncountable). Ex: Time to complete a marathon... (There are infinitely many numbers in \mathbb{R})
- Qualitative/Categorical variable: Categories, cannot be measured on numerical scales. Ex: Gender, smoking status (No, Used to, Yes)...

Variables can be measured as either qualitative or quantitative and further categorized as follows:

Categorical:

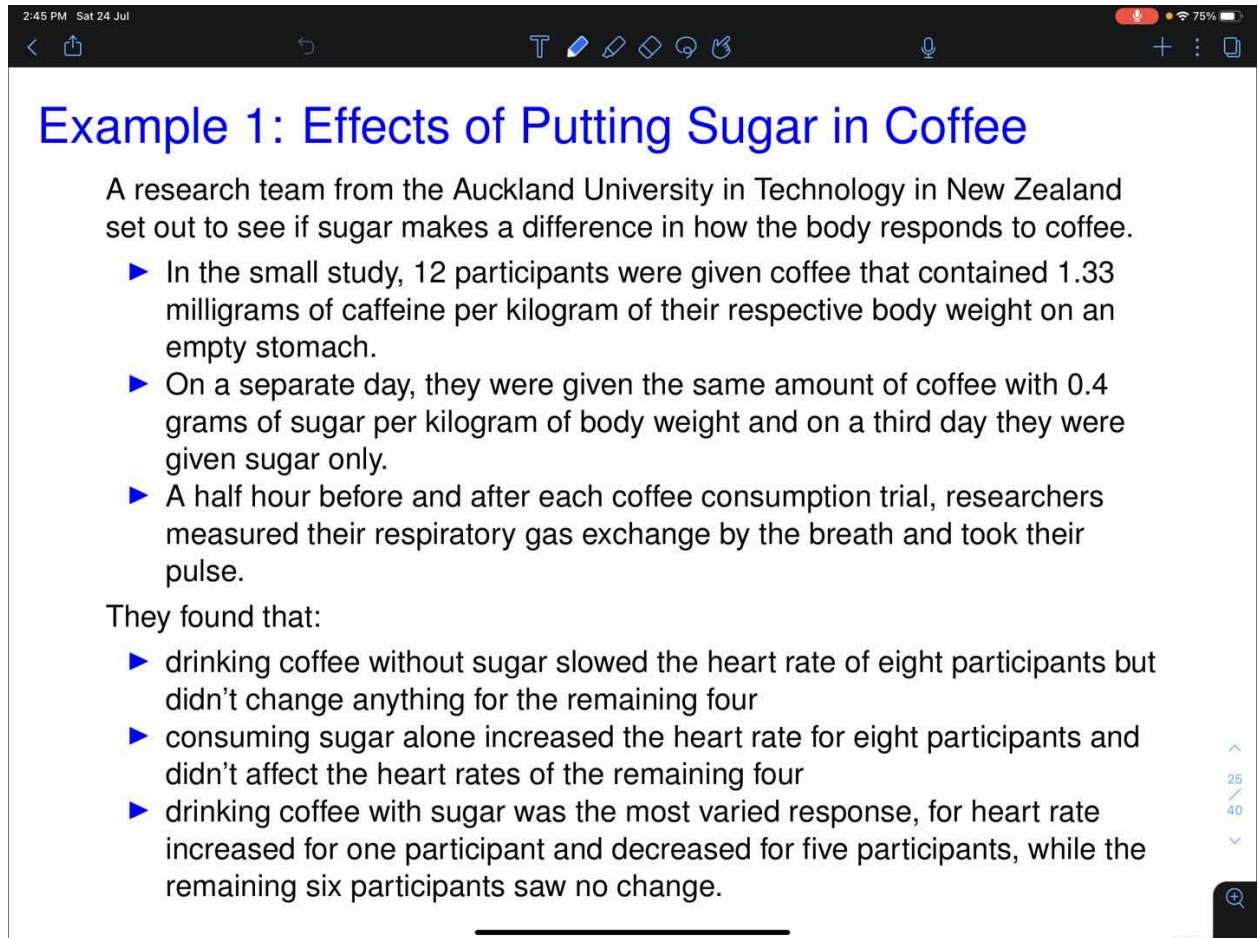
1. Nominal: Categorize units into distinct classes.
 - Unordered categories
 - Numerical computations are not applicable
 - Ex: Gender, POSt, Favorite colors...
 - When controlled by researcher, called **Factor**
2. Ordinal: Ordered categories without natural units/distance metric
 - Natural ordering to the categories; not just the names of the categories differ
 - Professional rank, grades, satisfactions...

Quantitative:

3. Interval: Numerical measurements which allow for degree of difference between values.
 - Distance is consistent but ratios are meaningless
 - Does not have a true 0 measure (0 is arbitrary)
 - Ex: Temperature ($^{\circ}\text{C}$), dates...
4. Ratio: Numerical measurements on which a unique and non-arbitrary zero value exists
 - Ratios are meaningful, sensible to carry out multiplication/division
 - Ex: Temperature (K), length, time duration...

When an experiment has controls, call X a **factor** and its categories the **factor levels**. Single-Factor Experiment has one factor with levels $\{a_1, a_2, a_3, \dots\}$. Two-Factor Experiment has Two Factors (Factor A and B) with their own levels. A **treatment** is a combination of factor levels.

Example 1.2. Example of Effects of Putting Sugar in Coffee



The screenshot shows a presentation slide with a dark header bar containing navigation icons and a status bar at the top right showing the time as 2:45 PM on Saturday, July 24, and a battery level of 75%. The slide title is 'Example 1: Effects of Putting Sugar in Coffee' in blue. The text describes a research study from Auckland University of Technology in New Zealand. It details the experimental design with three conditions: coffee with caffeine, coffee with sugar, and sugar alone. It also reports the findings on heart rate changes for 12 participants.

Example 1: Effects of Putting Sugar in Coffee

A research team from the Auckland University in Technology in New Zealand set out to see if sugar makes a difference in how the body responds to coffee.

- ▶ In the small study, 12 participants were given coffee that contained 1.33 milligrams of caffeine per kilogram of their respective body weight on an empty stomach.
- ▶ On a separate day, they were given the same amount of coffee with 0.4 grams of sugar per kilogram of body weight and on a third day they were given sugar only.
- ▶ A half hour before and after each coffee consumption trial, researchers measured their respiratory gas exchange by the breath and took their pulse.

They found that:

- ▶ drinking coffee without sugar slowed the heart rate of eight participants but didn't change anything for the remaining four
- ▶ consuming sugar alone increased the heart rate for eight participants and didn't affect the heart rates of the remaining four
- ▶ drinking coffee with sugar was the most varied response, for heart rate increased for one participant and decreased for five participants, while the remaining six participants saw no change.

1. For the above study, identify the following:
 - Population- All coffee drinkers
 - Experimental unit- A human participant
 - Variables (Which is response/predictor, quantitative/qualitative?)- X: Drink with sugar or not, Y: Respiratory gas exchange and their pulse (Quantitative)
 - Sample- 12 participants
 - A possible Statistical Inference- Generalization on effects of drinking coffee with sugar
2. Is the study observational or experimental? Justify. The data were collected by an experiment, it has controls of giving specific amount of coffee and sugar. It is a within subjects design. Treatments are assigned.
3. What are the factors and levels? Describe the treatments and how many there are? Factor: Type of drink. Factor Levels (3 levels/treatments): Coffee, Coffee with sugar, sugar only (categorical)

4. Name a confounding variable that could be present in this study. **The order of treatments applied**

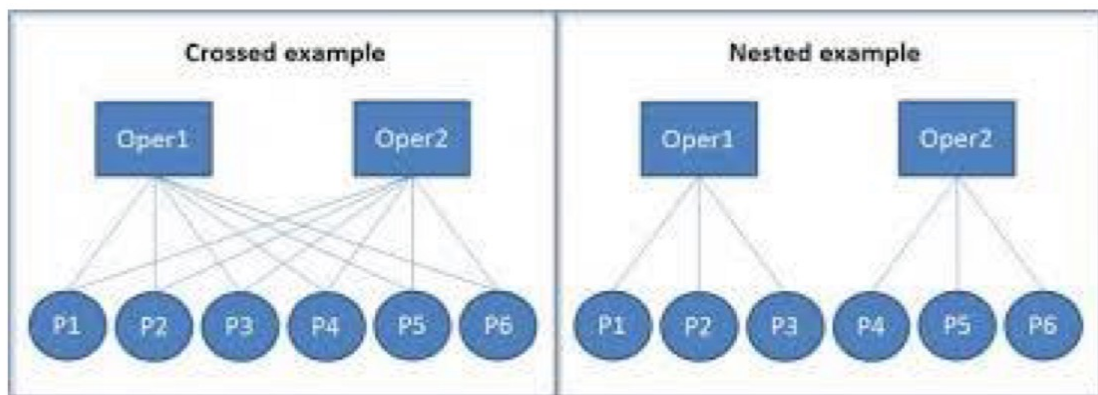
Example 1.3. Effects of Teaching Style Suppose you wish to conduct an experiment to see if teaching style (lecturer, facilitator, online technology) and the amount of lecture time (2 hours, 3 hours/week) affects the learning outcome of students in a large university course.

1. What are the factors and levels? **Teaching styles (Lecture, Facilitator, Online Tech); The amount of lecture time (2 hours, 3 hours)**
2. Treatments? **(Lecture & 2 hours, Lecture & 3 hours, Facilitator & 2 hours, Facilitator & 3 hours, Tech & 2 hours, Tech & 3 hours) Total 6 treatments**

1.6 Crossed vs. Nested Factors

When **all combinations** of factors are possible, the experiment is said to be fully **crossed**. Easier to analyze.

When each level of one factor occurs with a unique set of levels of the other factor, the design is called **nested**. Hierarchical Design.



1.7 Nuisance Variables

Variables other than the treatment condition that influence the response variable.

Ex: Teaching Styles:

- Different lecturers for each section

- Age of students
- Time of day for lecture section, etc...

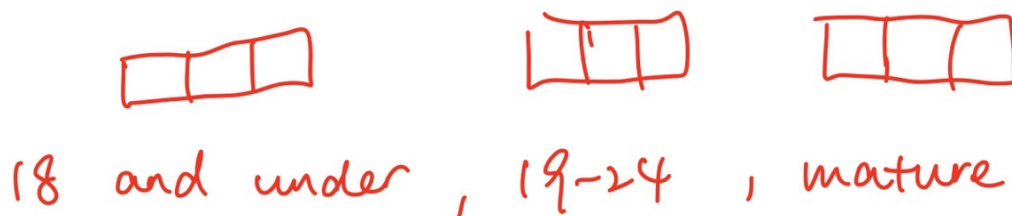
We use **Control, Blocking, Randomization, Replication** to deal with nuisance variables.

Control: Keep the nuisance variable constant throughout all treatment conditions (no longer a variable)

Ex: Teaching Styles: Same lecturer for each style; Same/Similar lecture times for each style...

Blocking: If the nuisance variable cannot be controlled, but can be observed, use Blocking to ensure each treatment has an equal amount of the variable.

Ex: Assign students to styles so each style has same age distribution.



Randomization: If the nuisance variable cannot be controlled or observed, use Randomization to spread out the variables and reduce the chance of confounding.

Ex: Teaching Styles: After blocking, randomly assign students to styles/sections.

Replication: Should not conduct the experiment with only one observation in each treatment. The resulting effect may be due to the experimental unit, and not the treatment. Cannot estimate variance within a specific treatment if it has only one observation. Use of replicates allows us to estimate **experimental error**, which is used to determine if we have statistically significant results.

Replication can occur at two different levels:

- **Treatment Level:** We take more than one observation in each treatment.
- **Experiment Level:** We wish to replicate the entire experiment to ensure results were not due other features inherent in the experiment, and so we can generalize to other populations.

Ex: Teaching Styles: Many students with similar characteristics (treatments) in each class; Another university could replicate the study.

1.8 Confounding

Nuisance variables that are systematically related to the treatments. Confounding variables can alter the effect of treatments even if non-systematic relationship to treatments, accidental effects can increase variability of responses and mask treatment effects.

Ex: Teaching Styles: Certain styles may be taught at different times of the day. For example, tech section always taught in night and lecture style during day. Differences cannot be uniquely credited to lecture styles.

Randomization decreases the chance that factors not accounted for in the design of the experiment will be confounded with the treatments.

1.9 Blinding

We use this when participants may be influenced once they know their treatment. **Placebo**.

Double blind: Both subjects and researcher are unaware of treatment assignment.

1.10 Balance

Assign the same number of experimental units to each treatment, call it **Balanced Design**. Balanced and unbalanced designs dealt with differently (calculations, etc...). Balanced design can become unbalanced easily- missing data, destroyed measurements, etc...

2 Lec 2 Review of Hypothesis Testing and One-Way ANOVA with 2 Levels

2.1 Single Factor Analysis with 2 levels

- 1 Factor with 2 levels (2 different treatments, treatment/control, etc.)
- 2 treatments in total
- Want to determine if there is a “treatment effect” (if response varies by treatment)
- Test for differences in means of the 2 populations: sample means are not enough; account for variability within each treatment group

2.2 Review of Hypothesis Testing

Definition 2.1. A Hypothesis Test is a formal statistical test that is performed to decide whether a statement about a set of parameter(s) is reasonable (to make an inference about the value of a parameter and how it relates to a specified/hypothesized numerical value).

Elements of a Hypothesis Test

1. H_0 is Null Hypothesis and H_a is Alternative Hypothesis.
2. Test Statistic: A statistic (function of the data) that involves the parameter value and has a known distribution under H_0 .
3. Distribution under H_0 : Distribution of test statistic assuming that H_0 is true
4. P-value: Probability of observing a test statistic as or more extreme (more contradictory to H_0 i.e. favorable to H_a) than already observed if the null hypothesis is true. Gives a measure of strength of evidence against H_0 . Small P-value, test statistic value is unlikely if H_0 is true (contradiction). Large p-value, test statistic value is likely if H_0 is true (No contradiction)
5. Conclusion: Reject H_0 (and favour H_a) or Fail to Reject H_0 . This leads to a practical conclusion about the population(s)/parameter value(s). When H_0 is rejected, we say the test is statistically significant, or there is a statistically significant difference.

2.3 Review: Two Sample T-Tests

Definition 2.2. Interested in comparing two population means when we have small sample sizes. Suppose we have X_1, \dots, X_{n1} a random sample from population 1 and Y_1, \dots, Y_{n2} a random sample from population 2.

H_0 is $\mu_1 - \mu_2 = D_0$, note that this D_0 is usually 0 but not always (When treatment means are equal). We have $H_a : \mu_1 - \mu_2 \neq D_0$ OR $\underbrace{H_a : \mu_1 - \mu_2 < D_0 \text{ OR } H_a : \mu_1 - \mu_2 > D_0}_{\text{One-tail test}}$

Assumptions:

1. Two samples are *iid* from Normal populations
2. Two samples are independent from each other

The test statistic is

$$t = \frac{(\bar{x} - \bar{y}) - D_0}{se(\bar{x} - \bar{y})}$$

where se is the standard error: estimated standard deviation.

2.4 Pooled T-Test

Definition 2.3. Applicable when population variances can be assumed to be equal. I.e. Population 1: $X_1, \dots, X_{n1} \stackrel{iid}{\sim} N(\mu_1, \sigma_1^2)$ and Population 2: $Y_1, \dots, Y_{n2} \stackrel{iid}{\sim} N(\mu_2, \sigma_2^2)$ such that $\sigma_1 = \sigma_2$.

Assumptions:

1. Two samples are random samples from the target populations and the samples are independent from each other.
2. The populations have equal standard deviations ($\sigma_1 = \sigma_2$)
3. Two samples are (approximately) Normal

If we can assume that the variances are equal, we use the **pooled estimate of the variance** :

$$s_p^2 = \frac{\overbrace{(n_1 - 1) s_1^2}^{\text{df of } s_1^2} + \overbrace{(n_2 - 1) s_2^2}^{\text{df of } s_2^2}}{\underbrace{n_1 + n_2 - 2}_{\text{total df}}}$$

Hypothesis for Pooled T-Tests:

$H_0 : \mu_1 - \mu_2 = D_0$ vs.

1. $H_a : \mu_1 - \mu_2 \neq D_0$ OR
2. $H_a : \mu_1 - \mu_2 < D_0$ OR
3. $H_a : \mu_1 - \mu_2 > D_0$.

Test Statistic for Pooled T-Tests:

$$t = \frac{(\bar{x} - \bar{y}) - D_0}{\sqrt{s_p^2(\frac{1}{n_1} + \frac{1}{n_2})}} \sim t_{n_1+n_2-2} \text{ under } H_0$$

1. $p = 2P(t_{n_1+n_2-2} > |t|)$ OR
2. $p = P(t_{n_1+n_2-2} < t)$ OR
3. $p = P(t_{n_1+n_2-2} > t)$

Conclusion: Reject H_0 if $p < \alpha$ and failed to reject otherwise.