

Parametric Statistics

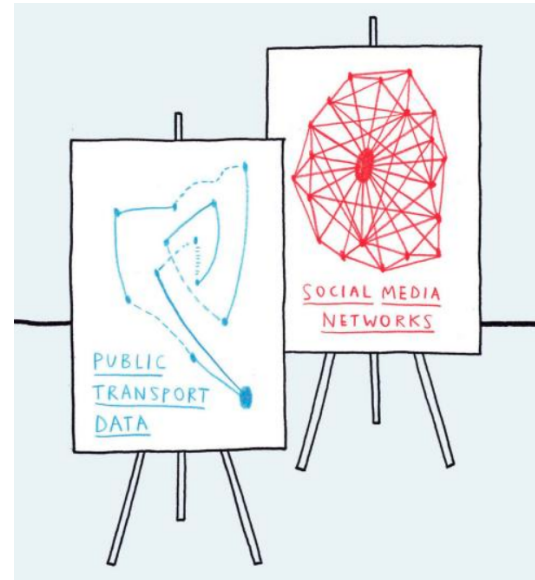
Week 6 - Statistical Assumptions

Juan Carlos Medina Serrano

Technische Universität München
Hochschule für Politik
Political Data Science

Munich, 27. November 2019

political
data
science
<https://politicaldatascience.blogspot.de>



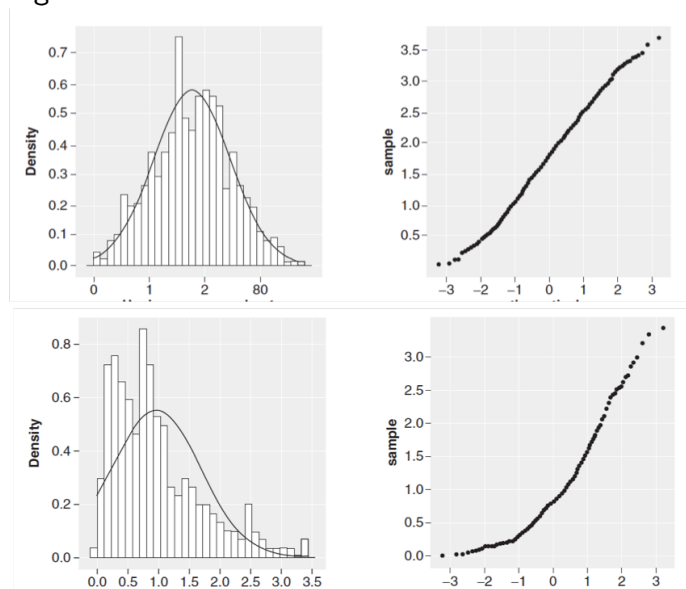
Significance Tests

Types of significance tests:

- ▶ Comparing means
- ▶ Asses correlation
- ▶ **Check assumptions**

Assumption of Normality

The first way to check for normality is to visualize a **Q-Q plot**. It is a cumulative distribution when the data are sorted. Normality is a straight diagonal line.



Assumption of Normality

The second way is to check the skewness and kurtosis values.

A normal distribution have zero values. The further the values are from zero, the more likely it is that the data are not normally distributed

There is a another way...statistical tests!

Shapiro-Wilk test

H_0 : The distribution of the sample is normally distributed

H_1 : The distribution of the sample is significantly different from a normal distribution

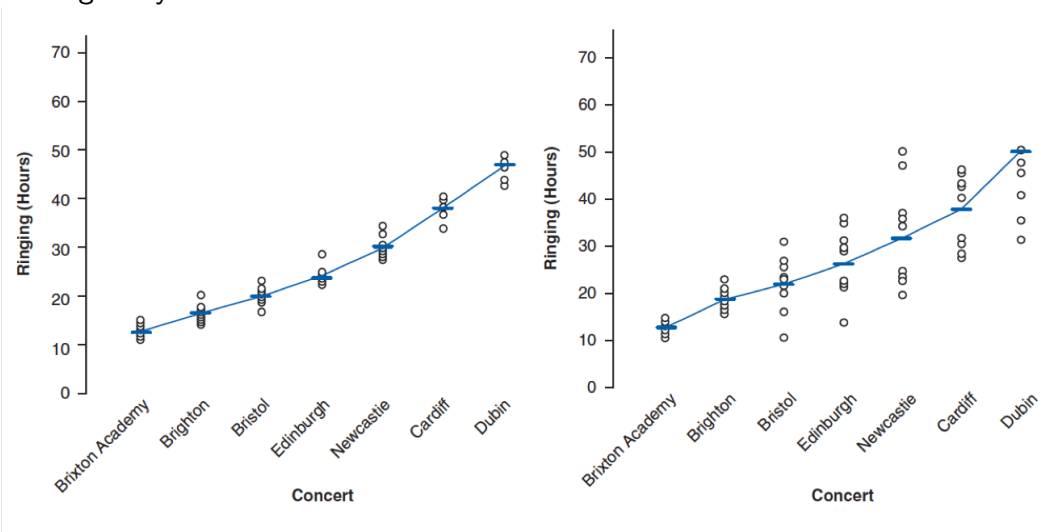
Like any statistical test, we calculate a test statistic. (Complicated math formula...look it up in Wikipedia if you dare)

Limitation: With large sample sizes it is very easy to get significant results from small deviations from normality. Therefore, use the three approaches shown here when testing for normality.

Assumption of Homogeneity of Variance

The variance between groups or between different levels of a continuous variable is the same.

Homogeneity vs Heterogeneity of Variance:



Levene's test

H_0 : The variances in different groups are equal

H_1 : The variances are different between groups.

How is it done?

It is simply a one-way ANOVA test!!!! Instead of comparing means between groups been different, we compare variances between groups.

Literature

- ▶ Discovering Statistics using R: Chapter 5