

Heterogeneity Coefficients for Mahalanobis' D as a Multivariate Effect Size

Marco Del Giudice

Department of Psychology, University of New Mexico

ABSTRACT

The Mahalanobis distance D is the multivariate generalization of Cohen's d and can be used as a standardized effect size for multivariate differences between groups. An important issue in the interpretation of D is heterogeneity, that is, the extent to which contributions to the overall effect size are concentrated in a small subset of variables rather than evenly distributed across the whole set. Here I present two heterogeneity coefficients for D based on the Gini coefficient, a well-known index of inequality among values of a distribution. I discuss the properties and limitations of the two coefficients and illustrate their use by reanalyzing some published findings from studies of gender differences.

KEYWORDS

Effect size; group differences; heterogeneity; Mahalanobis distance; multivariate

Introduction

In the behavioral sciences, the effect size of choice for differences between groups—for example, males versus females, patients versus controls, or participants in experimental versus control conditions—is the standardized mean difference or Cohen's d (Cohen, 1988). While d is adequate for univariate differences, it cannot be used to properly quantify overall group differences in multidimensional domains such as personality, aggression, mate preferences, and so on. When investigating group differences in one of those domains, the standard practice of considering univariate d 's one at a time can be severely misleading, for two reasons. First, relatively small differences in many individual variables may easily add up to a large overall difference. Second, univariate effect sizes inevitably fail to take into account the pattern of correlation between the variables that make up the domain of interest. The need for standard, easily interpretable multivariate indices has become more acute with the ongoing shift from significance testing to effect size estimation that defines the so-called new statistics in psychology (Cumming, 2014).

The Mahalanobis distance

In a series of articles, I have proposed the Mahalanobis distance D as the natural effect size for multivariate group differences (Del Giudice, 2009, 2011, 2013). Mahalanobis' D is the multivariate generalization of Cohen's d and has

the same substantive interpretation in terms of distribution overlap (see Bradley, 2006; Huberty, 2005; Reiser, 2001). Specifically, D is the (unsigned) standardized difference between the two groups along the discriminant axis; for example, $D = 1.00$ means that the group centroids are one standard deviation apart along the discriminant axis. If the variables are all orthogonal, D reduces to the Euclidean distance; if there is only one variable in the set, D reduces to Cohen's d . As with Cohen's d , Mahalanobis' D can be translated into approximate measures of statistical overlap by assuming multivariate normality (see Del Giudice, 2009). Confidence intervals on D are easy to obtain with bootstrapping (see Kelley, 2005); exact analytical methods are also available, although they are not always applicable (Reiser, 2001; Zou, 2007). While sample estimates of D are biased upward, the bias can be minimized by increasing sample size; initial simulations suggest that a ratio of about 100 cases per variable should be sufficient in most standard applications (Del Giudice, 2013).

The Mahalanobis distance was introduced 80 years ago (Mahalanobis, 1936) and is a standard tool in multivariate analysis. Surprisingly, though, it has not been used as an effect size in psychological research until very recently. Thanks to a widely disseminated study (Del Giudice, Booth, & Irwing, 2012), more researchers have started to employ D as a multivariate effect size to supplement and extend the standard univariate approach, particularly in relation to gender differences (e.g., Conroy-Beam, Buss, Pham, & Shackelford, 2015; Del Giudice et al., 2015; Morris, 2016; Vianello, Schnabel, Sriram, & Nosek, 2013).

To illustrate the usefulness of multivariate effect sizes, one may consider the case of gender differences in personality. Reviews and meta-analyses on this topic have traditionally considered one personality trait at a time and have employed the average of the univariate effects as an overall index of size. This has led to the widely shared idea that gender differences in personality are small and inconsistent, with a large overlap between the male and female distributions (see Hyde, 2005, 2014). However, the standard approach may have missed the forest for the trees. Individual personality profiles reflect the combination of multiple dimensions, and the same trait value may manifest in different ways depending on the level of other traits (think of a neurotic and agreeable person vs. a neurotic but disagreeable one; see Larsen & Buss, 2013). What defines the average profiles of men and women may not be a specific trait, but a particular combination of narrow tendencies across multiple traits. This is precisely what happens in the domain of facial morphology: While gender differences in individual anatomical features (e.g., nose length, eyebrow thickness) are generally small to moderate, their combination results in a large overall difference, with an overlap of less than 10% between the multivariate distributions in males and females (and $D \approx 3$). This separation enables observers to identify the gender of faces with very high accuracy (see Del Giudice, 2013). Consistent with this view, my colleagues and I found a multivariate effect size of $D = 2.71$ for gender differences in personality (Del Giudice et al., 2012; more details follow). This corresponds to an overlap of only 10% between the male and female distributions (assuming multivariate normality). In other words, the overall personality profiles of males and females are in fact quite distinct, despite the considerable amount of variation within each gender. In this case, a multivariate perspective revealed a previously undescribed empirical pattern and challenged the existing consensus on an important psychological phenomenon.

The issue of heterogeneity

While D can provide valuable information on patterns of group differences, its interpretation is more complex than that of d and raises additional issues that do not arise in the standard univariate framework. One of these issues is heterogeneity in the determination of D . Finding a large multivariate difference between two groups does not tell whether the overall effect size reflects (a) the joint contribution of many variables or (b) the overwhelming contribution of one or a few variables. For example, the multivariate effect size in Del Giudice and colleagues (2012) was $D = 2.71$ in a set of 15 personality traits. However, removing just one trait (Sensitivity) from the set reduced the difference to $D = 1.71$, indicating a

disproportionate contribution of gender differences in Sensitivity to the overall effect. As another case in point, consider the cross-cultural analysis of mate preferences by Conroy-Beam and colleagues (2015). These authors used D to quantify gender differences in preferences for traits such as good looks, health, and sociability in romantic partners. They found that the overall size of the differences between men and women becomes smaller in countries with higher levels of gender equality. Still, their analysis does not reveal whether the reduction in D observed in gender-egalitarian countries reflects smaller differences across the board or—as some data in the study suggest—a disproportionate influence of a few specific traits (e.g., ambition) in the more unequal societies. The first scenario implies a more-or-less constant amount of heterogeneity across countries; the second scenario implies a decrease in heterogeneity as one moves toward more gender-egalitarian countries. While the size of univariate differences can point researchers toward potentially influential variables, the net contribution of a given variable also depends on its correlations with the other variables in the set and cannot be judged adequately by simply relying on univariate indices.

In this article, I tackle this problem by proposing two simple heterogeneity coefficients for D . Both coefficients are based on the Gini coefficient, a well-known index of inequality among values of a distribution. The heterogeneity coefficient H quantifies inequality in the contribution of individual variables to the overall effect size, and ranges from 0 (maximal homogeneity) to 1 (maximal heterogeneity). Specifically, a value of $H = 1$ indicates that the multivariate effect is fully determined by the positive contribution of just one variable. The complementary coefficient EPV (for *equivalent proportion of variables*) expresses H in a more concrete form, as the proportion of equally contributing variables that would produce the same amount of heterogeneity if the remaining variables in the set made no contribution. These indices of heterogeneity can aid researchers in the interpretation of D and provide finer-grained information on the nature of multivariate group differences. After deriving formulas for H and EPV , I illustrate their use by reanalyzing some published findings from studies of gender differences in psychology and neuroscience.

Heterogeneity coefficients for D

The H coefficient

For a set of n variables measured in two groups A and B , the Mahalanobis distance D is given by

$$D = [(\mathbf{m}_A - \mathbf{m}_B)^T \mathbf{S}^{-1} (\mathbf{m}_A - \mathbf{m}_B)]^{\frac{1}{2}}, \quad (1)$$

where \mathbf{m}_A and \mathbf{m}_B are column vectors of the means of the n variables in groups A and B , and \mathbf{S} is the common variance-covariance matrix. Equivalently,

$$D = (\mathbf{d}^T \mathbf{R}^{-1} \mathbf{d})^{\frac{1}{2}}, \quad (2)$$

where \mathbf{d} is a column vector of standardized differences (Cohen's d) and \mathbf{R} is the common correlation matrix. From Equation (2), the squared Mahalanobis distance D^2 can be written as the sum

$$D^2 = \mathbf{d}^T \mathbf{Z} \mathbf{d} = \sum_{i=1}^n \sum_{j=1}^n z_{ji} d_j d_i = \sum_{i=1}^n C_i, \quad (3)$$

where $\mathbf{Z} = \mathbf{R}^{-1}$ and

$$C_i = \sum_{j=1}^n z_{ji} d_j d_i. \quad (4)$$

When $d_i = 0$, $C_i = 0$. When $d_i \neq 0$ (that is, for nonzero univariate differences), C_i can be rewritten as

$$C_i = \left(\sum_{j=1}^n z_{ji} \frac{d_j}{d_i} \right) d_i^2. \quad (5)$$

In other words, the squared Mahalanobis distance can be decomposed into a weighted sum of squared univariate differences. The weight ($\sum_{j=1}^n z_{ji} \frac{d_j}{d_i}$) in Equation (5) captures the effect of the correlations between the variable of interest and the other variables. If all variables are orthogonal, \mathbf{Z} is an identity matrix and $C_i = d_i^2$; the Mahalanobis distance then reduces to the Euclidean distance so that

$$D^2 = \sum_{i=1}^n d_i^2. \quad (6)$$

Conveniently, C_i can be interpreted as the net contribution of each variable to the multivariate effect size. If the effect size d_i is zero, the variable makes no contribution. Otherwise, the variable's contribution corresponds to the squared effect size (d_i^2) weighted by a term that is a function of its correlations with the other variables and may be positive, zero, or negative.

A heterogeneity coefficient for D should be minimized when all the variables make the same contribution ($C_1 = C_2 = \dots = C_n$) and maximized when one variable fully accounts for the size of the multivariate effect. The Gini coefficient G offers a straightforward way to quantify inequality in the contributions of the n variables. When the values used to compute G are nonnegative, the coefficient has a lower bound of 0 (maximum equality) and approaches 1 (maximum inequality) as the number of values becomes very large; for n values, the upper bound on G is $(n-1)/n$. However, the coefficient in the standard form can become larger than 1 if the distribution contains negative values, which is problematic since C_i values can be negative (see Raffinetti, Siletti, & Vernizzi,

2015). While G can be normalized to accommodate negative values (Berrebi & Silber, 1985; Chen, Tsaur, & Rhai, 1982; Raffinetti et al., 2015), the normalized coefficient has an undesirable property: Its upper bound is no longer $(n-1)/n$ but depends on the exact distribution of positive and negative values. As a consequence, normalized Gini coefficients are hard to interpret and compare across studies.

For the purpose of deriving a heterogeneity coefficient for D , an effective solution is to focus on the *positive* contributions to the effect size by treating the sum of the negative contributions (if any) as the "baseline" to which the remaining variables add to obtain the total effect size. The new quantity of interest is not D^2 but rather the sum of the positive contributions to D^2 , which is larger than D^2 if some C_i values are negative. This is obtained by setting negative C_i values to zero. This way, variables with negative C_i values still count toward increasing heterogeneity, but the problems with the normalized Gini coefficient can be avoided. The recoded C_i values are indicated as C_i^* , so that

$$C_i^* = \max(0, C_i). \quad (7)$$

It thus becomes possible to apply the standard formula for the Gini coefficient:

$$G = \frac{(2/n^2) \sum_{i=1}^n i x_i - [(n+1)/n^2] \sum_{i=1}^n x_i}{\bar{x}}, \quad (8)$$

where $x_1 \dots x_n$ are n ordered values ($x_1 < x_2 < \dots < x_n$) and \bar{x} is their average (see Raffinetti et al., 2015). A correction can be applied by multiplying the expression in Equation (8) by $n/(n-1)$, thus ensuring that G always has an upper bound of 1 even when n is small (Deltas, 2003). Replacing x with C^* in Equation (8) and applying the correction yields the heterogeneity coefficient H :

$$H = \frac{(2/n) \sum_{i=1}^n i C_i^* - [(n+1)/n] \sum_{i=1}^n C_i^*}{(n-1) \bar{C}^*}, \quad (9)$$

where n is the number of variables, $C_1^* \dots C_n^*$ are the ordered values of C_i^* (with $C_1^* < C_2^* < \dots < C_n^*$), and \bar{C}^* is their average. The heterogeneity coefficient in Equation (9) ranges from $H = 0$ when all the variables in the set contribute equally, to $H = 1$ when the size of the multivariate effect entirely depends on the (positive) contribution of one variable.

The EPV coefficient

The EPV coefficient is the proportion of equally contributing variables that would produce the same amount of heterogeneity if the remaining variables in the set made no contribution. EPV equals one minus the uncorrected

Gini coefficient (Equation [8]), which corresponds to

$$EPV = 1 - \frac{n-1}{n}H. \quad (10)$$

For example, $H = .67$ with $n = 10$ variables corresponds to $EPV = .40$; this means that the same level of heterogeneity would obtain in a hypothetical scenario where 40% of the variables contributed equally to D and the remaining 60% made no contribution.

The formula for EPV follows directly from the definition of the Gini coefficient as the ratio of (a) the area between the line of equality and the Lorenz curve to (b) the total area below the equality line (see, e.g., Chen et al., 1982). If a proportion p of the variables contribute equally while the remaining ones make no contribution, the area below the Lorenz curve is a proportion p of the total area below the equality line, and the uncorrected Gini coefficient becomes $1 - p$ by definition. The EPV coefficient approaches $1 - H$ as n becomes larger, but the two values may diverge considerably when the number of variables is small.

While EPV may provide a more intuitive summary of heterogeneity than H , its main limitation is that it can never be smaller than $1/n$ (when $H = 1$). For this reason, one should be cautious when comparing EPV values calculated on markedly different numbers of variables. When there are at least five variables in the set, $EPV \leq .20$ may be used as a reasonable criterion to flag high levels of heterogeneity (corresponding to a scenario in which 20% or less of the variables explain 100% of the effect size).

Empirical illustrations

In the personality study cited in the preceding, my colleagues and I found a multivariate effect size of $D = 2.71$ on a set of 15 personality traits (mean differences and correlations were estimated via multigroup latent variable modeling). However, one variable (Sensitivity) showed a large univariate difference ($d = 2.29$), suggesting a disproportionate contribution to the overall effect (see Del Giudice et al., 2012). Indeed, the heterogeneity coefficients for this effect size are $H = .95$ and $EPV = .11$, indicating a very high level of heterogeneity. Removing the Sensitivity variable from the analysis reduced the effect size to $D = 1.71$; the corresponding heterogeneity coefficients are $H = .80$ and $EPV = .25$. The new value of EPV is noticeably larger than before and lies above the proposed .20 cutoff for high heterogeneity. It should be stressed that these results do not imply that the original effect size $D = 2.71$ is somehow “invalid” or should be discarded in favor of $D = 1.71$. This kind of decision depends on the specific theoretical and practical goals of a given study; depending on context, a high level of heterogeneity may well be expected and/or

desirable. What these results clearly show is that patterns of sex differences are not evenly distributed across personality traits; instead, they tend to be concentrated in a relatively small subset of traits. In addition, the .20 cutoff is merely a rule of thumb to aid interpretation and should not be reified or employed blindly to categorize EPV values into “small” and “large” regardless of context.

In another large-scale study, Morris (2016) analyzed the size of gender differences in occupational preferences, measured on six standard dimensions (realistic, investigative, artistic, social, enterprising, and conventional). In the total sample, the multivariate effect was $D = 1.70$ (corrected for attenuation). The heterogeneity coefficients for this effect are $H = .87$ and $EPV = .27$; these values indicate that gender differences in occupational preferences are concentrated in a relatively small subset of dimensions (M. Morris, personal communication, October 10, 2016).

Aggression is another important domain in which males and females show systematic differences. In Del Giudice (2009), I reanalyzed Archer’s (2009) meta-analytic findings on physical, verbal, and indirect aggression. Correcting for attenuation, the multivariate effect size computed on the three domains of aggression could be estimated at about $D = 0.89$ – 1.01 , depending on assumptions about correlation patterns. The corresponding heterogeneity coefficients are $H = .33$ – $.63$ and $EPV = .58$ – $.78$. The amount of heterogeneity observed in this case corresponds to a scenario in which about 70% of the variables contribute equally to D . These values indicate lower heterogeneity than in the case of personality or occupational preferences. However, one should keep in mind that, with $n = 3$, EPV can never be smaller than .33; thus, it would be misleading to directly compare the EPV of gender differences in 15 personality traits to that of gender differences in 3 domains of aggression. (Note also that the proposed .20 cutoff is meaningless with fewer than five variables.) The corresponding H coefficients are more comparable as they have the same range regardless of the number of variables considered (i.e., $H = 1.00$ always means that one variable explains the totality of the effect size).

Finally, my colleagues and I (Del Giudice et al., 2015) reanalyzed the data on gender differences in brain anatomy presented by Joel and collaborators (2015). The six data sets we reanalyzed contained information of three types of anatomical features—volume, cortical thickness, and fractional anisotropy (a measure of white matter integrity). From each data set, Joel and collaborators (2015) had selected seven to 12 variables, each measuring a feature (e.g., volume) of a specific brain region. Across data sets, multivariate effect sizes computed using the same variables ranged from $D = 0.69$ to $D = 1.47$. The corresponding heterogeneity coefficients range from

$H = .44$ and $EPV = .58$ (in the cortical thickness data set labeled NKI, SBA) to $H = .70$ and $EPV = .36$ (in the fractional anisotropy data set; for details see Joel et al., 2015). The unweighted averages across the six data sets are .56 for H and .50 for EPV . While none of the data sets shows high levels of heterogeneity according to the .20 cutoff, the fairly broad range of H values suggests the possibility that some aspects of gender differences in brain anatomy may be more strongly localized (i.e., concentrated in a few specific regions) than others. These findings illustrate how heterogeneity coefficients may have substantive implications for empirical research.

Conclusion

As multivariate effect sizes such as D become more widely used in research on group differences, they will necessitate new statistical tools to aid in their interpretation, diagnose potential problems, and so on. Here I presented two simple coefficients that quantify heterogeneity in the contribution of individual variables to the overall effect size. The H coefficient always ranges between 0 and 1, regardless of the number of variables considered. The EPV coefficient expresses heterogeneity in more intuitive terms, but its range inevitably depends on the number of variables in the set, which may complicate interpretation and limit the ability to make comparisons between studies.

While all the empirical examples I discussed in this article concern gender differences, the potential applications of D are much broader and by no means limited to correlational studies. As a hypothetical experimental scenario, consider a study investigating the effects of various treatments on multiple dimensions of psychotic symptoms (for example, positive symptoms such as hallucinations, negative symptoms such as anhedonia, and disorganization symptoms such as psychomotor agitation). Different treatments may produce different patterns of change—some may lead to larger symptom reductions limited to a specific dimension, while others may result in smaller but more homogeneous improvements. Moreover, a treatment associated with relatively small improvements in each dimension may still produce the largest overall benefit when all the variables are considered simultaneously. These multivariate patterns would be easy to summarize and compare using D in combination with heterogeneity indices such as H .

To facilitate those who wish to use these coefficients in their research, an R script can be downloaded at <http://marcodg.net/publications> or obtained directly from the author. The functions included in the script compute Mahalanobis's D from raw data or summary statistics and return confidence intervals, overlap coefficients, heterogeneity coefficients, and other useful indices.

Article information

Conflict of Interest Disclosures: The author signed a form for disclosure of potential conflicts of interest. The author did not report any financial or other conflicts of interest in relation to the work described.

Ethical Principles: The author affirms having followed professional ethical guidelines in preparing this work. These guidelines include obtaining informed consent from human participants, maintaining ethical treatment and respect for the rights of human or animal participants, and ensuring the privacy of participants and their data, such as ensuring that individual participants cannot be identified in reported results or from publicly available original or archival data.

Funding: This work was not grant supported.

Role of the Funders/Sponsors: None of the funders or sponsors of this research had any role in the design and conduct of the study; collection, management, analysis, and interpretation of data; preparation, review, or approval of the manuscript; or decision to submit the manuscript for publication.

Acknowledgments: The ideas and opinions expressed herein are those of the author alone, and endorsement by the author's institution is not intended and should not be inferred.

References

- Archer, J. (2009). Does sexual selection explain human sex differences in aggression?. *Behavioral and Brain Sciences*, 32, 249–266. doi:10.1017/S0140525×09990951
- Berrebi, Z. M., & Silber, J. (1985) The Gini coefficient and negative income: A comment. *Oxford Economic Papers*, 37(3), 525–526.
- Bradley, E. L. (2006). Overlapping coefficient. In S. Kotz, C. B. Read, N. Balakrishnan & B. Vidakovic (Eds.), *Encyclopedia of statistical sciences* (2nd ed., pp. 546–547). Hoboken, NJ: Wiley.
- Chen, C. N., Tsaur, T. W., & Rhai, T. S. (1982) The Gini coefficient and negative income. *Oxford Economic Papers*, 34(3), 473–478.
- Cohen, J. (1988). *Statistical power analysis for the behavioral sciences*. Hillsdale, NJ: Erlbaum.
- Conroy-Beam, D., Buss, D. M., Pham, M. N., & Shackelford, T. K. (2015). How sexually dimorphic are human mate preferences?. *Personality and Social Psychology Bulletin*, 41, 1082–1093. doi:10.1177/0146167215590987
- Cumming, G. (2014). The new statistics: Why and how. *Psychological Science*, 25, 7–29. doi:10.1177/0956797613504966
- Del Giudice, M. (2009). On the real magnitude of psychological sex differences. *Evolutionary Psychology*, 7, 264–279. doi:10.1177/147470490900700209
- Del Giudice, M. (2011). Sex differences in romantic attachment: A meta-analysis. *Personality and Social Psychology Bulletin*, 37, 193–214. doi:10.1177/0146167210392789
- Del Giudice, M. (2013). Multivariate misgivings: Is D a valid measure of group and sex differences?. *Evolutionary Psychology*, 11, 1067–1076. doi:10.1177/147470491301100511
- Del Giudice, M., Booth, T., & Irwing, P. (2012). The distance between Mars and Venus: Measuring global

- sex differences in personality. *PLoS ONE*, 7, e29265. doi:[10.1371/journal.pone.0029265](https://doi.org/10.1371/journal.pone.0029265)
- Del Giudice, M., Lippa, R. A., Puts, D. A., Bailey, D. H., Bailey, J. M., & Schmitt, D. P. (2015). *Mosaic brains? A methodological critique of Joel (2015)*. doi:[10.13140/RG.2.1.1038.8566](https://doi.org/10.13140/RG.2.1.1038.8566)
- Deltas, G. (2003). The small-sample bias of the Gini coefficient: Results and implications for empirical research. *Review of Economics and Statistics*, 85, 226–234. doi:[10.1162/rest.2003.85.1.226](https://doi.org/10.1162/rest.2003.85.1.226)
- Huberty, C. J. (2005). Mahalanobis distance. In B. S. Everitt & D. C. Howell (Eds.), *Encyclopedia of statistics in behavioral science*. Chichester, UK: Wiley.
- Hyde, J. S. (2005). The gender similarities hypothesis. *American Psychologist*, 60, 581–592. doi:[10.1037/0003-066X.60.6.581](https://doi.org/10.1037/0003-066X.60.6.581)
- Hyde, J. S. (2014). Gender similarities and differences. *Annual Review of Psychology*, 65, 373–398. doi:[10.1146/annurev-psych-010213-115057](https://doi.org/10.1146/annurev-psych-010213-115057)
- Joel, D., Berman, Z., Tavor, I., Wexler, N., Gaber, O., Stein, Y., & Liem, F. (2015). Sex beyond the genitalia: The human brain mosaic. *Proceedings of the National Academy of Sciences USA*, 112, 15468–15473. doi:[10.1073/pnas.1509654112](https://doi.org/10.1073/pnas.1509654112)
- Kelley, K. (2005). The effects of nonnormal distributions on confidence intervals around the standardized mean difference: Bootstrap and parametric confidence intervals. *Educational and Psychological Measurement*, 65, 51–69. doi:[10.1177/0013164404264850](https://doi.org/10.1177/0013164404264850)
- Larsen, R. J., & Buss, D. M. (2013). *Personality psychology: Domains of knowledge about human nature* (5th ed.). New York, NY: McGraw-Hill.
- Mahalanobis, P. C. (1936). On the generalized distance in statistics. *Proceedings of the National Institute of Science, Calcutta*, 2, 49–55.
- Morris, M. L. (2016). Vocational interests in the United States: Sex, age, ethnicity, and year effects. *Journal of Counseling Psychology*, 63, 604–615. doi:[10.1037/cou0000164](https://doi.org/10.1037/cou0000164)
- Raffinetti, E., Siletti, E., & Vernizzi, A. (2015). On the Gini coefficient normalization when attributes with negative values are considered. *Statistical Methods and Applications*, 24, 507–521. doi:[10.1007/s10260-014-0293-4](https://doi.org/10.1007/s10260-014-0293-4)
- Reiser, B. (2001). Confidence intervals for the Mahalanobis distance. *Communications in Statistics: Simulation and Computation*, 30, 37–45. doi:[10.1081/SAC-100001856](https://doi.org/10.1081/SAC-100001856)
- Vianello, M., Schnabel, K., Sriram, N., & Nosek, B. (2013). Gender differences in implicit and explicit personality traits. *Personality and Individual Differences*, 55, 994–999. doi:[10.1016/j.paid.2013.08.008](https://doi.org/10.1016/j.paid.2013.08.008)
- Zou, G. Y. (2007). Exact confidence interval for Cohen's effect size is readily available. *Statistics in Medicine*, 26, 3054. doi:[10.1002/sim.2830](https://doi.org/10.1002/sim.2830)