

# Effect Sizes: Primer

**Wow! That had a huge effect!**

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## Thinking about answering questions with data

### Acknowledgments

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The original content is available here <https://www.crumplab.com/statistics/12-Thinking.html>

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### Effect-size and power

As you become Psychological Scientists at Goldsmiths, you are going to want to go about the whole business properly. And good for you. We will be talking about some of the crises Psychology has faced (and continues to face) over the course of the year. But the only way we can resolve some of these issues is by training future Psychologists to be better than those who have come before. I think you will very quickly notice that published research often doesn't conform to the 'rules' we are teaching you. If you notice this... take that as evidence that you are well on your way to being better than them!

First, it is worth pointing out that over the years, at least in Psychology, many societies and journals have made strong recommendations about how researchers should report their statistical analyses. Among the recommendations is that measures of "effect size" should be reported. Similarly, many journals now require that researchers report an "a priori" power-analysis (the recommendation is this should be done before the data is collected).

Because these recommendations are so prevalent, it is worth discussing what these ideas refer to. Indeed, you will be identifying Effect Sizes and calculating them in your Mini-Dissertations, and performing an a priori power calculation when you submit an Ethics Application in both Year 2 and 3 for your Dissertations.

Effect Sizes and Power can seem confusing unless you are actually ‘doing’ research or thinking about research in a more systematic way, considering multiple studies on a similar topic. This is why now is the ideal time to deal with them. You are both actively researching, and looking to summarise the results of multiple studies. Let’s crack on.

The question or practice of using measures of effect size and conducting power-analyses are also good examples of the more general need to think about what you are doing. If you are going to report effect size, and conduct power analyses, these activities should not be done blindly because someone else recommends that you do them, these activities and other suitable ones should be done as a part of justifying what you are doing. It is a part of thinking about how to make your data answer questions for you. Matthew Crump’s book (on which this content is based is called ‘Answering Questions with Data’ and is an excellent summary of this process we call Science - see citation below)

### **Chance vs. real effects**

Let’s cover a key point again. Primarily, researchers are interested in whether their manipulation causes a change in their measurement. If it does, they can become confident that they have uncovered a causal force (the manipulation).

However, we know that differences in the measure between experimental conditions can arise by chance alone, just by sampling error, or by dint of the people in two randomly allocated groups. In fact, we can create pictures that show us the window of chance for a given statistic, these tell us roughly the range and likelihoods of getting various differences just by chance. With these windows in hand, we can then determine whether the differences we found in some data that we collected were likely or unlikely to be due to chance. We also learned that sample-size plays a big role in the shape of the ‘chance window’. Small samples give chance a large opportunity to make big differences. Large samples give chance a smaller opportunity to make big differences. The general lesson up to this point has been, design an experiment with a large enough sample to detect the effect of interest. If your study isn’t well designed, you could easily be measuring noise or random variation, and your differences could be caused by sampling error or individual variability. Generally speaking, this is still a very good lesson: better designs produce better data; and you can’t fix a broken design after the data are collected, e.g. by using statistics.

By running your Mini-Dissertation, and collecting real data early, we hope that this is one of the lessons you are able to learn. If you make a mistake in the design of your study, you’ll have to live with that all the way through the process, and you’ll kick yourself. That’s why we encourage you to enjoy this first opportunity and to make some mistakes with a smile. Those

who do, will learn far more than those who don't! But don't worry. Gordon will be trying to model good (and less good) research behaviour, so that you get lots of learning opportunities.

There is clearly another thing that can determine whether or not your differences are due to chance. That is the effect itself. If the manipulation does cause a change, then there is an effect, and that effect is a real one. Effects refer to differences in the measurement between experimental conditions. The thing about effects is that they can be big or small, they have a size.

For example, you can think of a manipulation in terms of the size of its hammer. A strong manipulation is like a jack-hammer: it is loud, it produces a big effect, it creates huge differences. A medium manipulation is like regular hammer: it works, you can hear it, it drives a nail into wood, but it doesn't destroy concrete like a jack-hammer, it produces a reliable effect. A small manipulation is like tapping something with a pencil: it does something, you can barely hear it, and only in a quiet room, it doesn't do a good job of driving a nail into wood, and it does nothing to concrete, it produces tiny, unreliable effects. Finally, a really small effect would be hammering something with a feather, it leaves almost no mark and does nothing that is obviously perceptible to nails or pavement. The lesson is, if you want to break up concrete, use a jack-hammer; or, if you want to measure your effect, make your manipulation stronger (like a jack-hammer) so it produces a bigger difference that can be spotted easily. There is no prize for subtlety when it comes to an experimental manipulation. If in doubt, give it some clout!

### **Effect size: concrete vs. abstract notions**

Generally speaking, the big concept of effect size, is simply how big the differences are between people who don't get your manipulation, and those that do, that's it. However, the bigness or smallness of effects quickly becomes a little bit complicated. On the one hand, the raw difference in the means can be very meaningful. Let's say we are measuring performance on a final exam, and we are testing whether or not a miracle drug can make you do better on the test. Let's say taking the drug makes you do 5% better on the test, compared to not taking the drug. You know what 5% means, that's basically a whole category higher. Pretty good. An effect-size of 25% would be even better right! Lots of measures have a concrete quality to them, and it makes sense to state the size of the effect expressed in terms of the original measure.

Let's talk about concrete measures some more. How about learning a musical instrument. Let's say it takes 10,000 hours to become an expert piano, violin, or guitar player. And, let's say you found something online that says that using their method, you will learn the instrument in less time than normal. That is a claim about the effect size of their method. You would want to know how big the effect is right? For example, the effect-size could be 10 hours. That would mean it would take you 9,980 hours to become an expert (that's a whole

10 hours less). If I knew the effect-size was so tiny, I wouldn't bother with their new method, I might reason I could make that sort of effect by saving my money and using it to buy snacks. But, if the effect size was say 1,000 hours, that's a pretty big deal, that's 10% less (still doesn't seem like much, but saving 1,000 hours seems like a lot).

Just as often as we have concrete measures that are readily interpretable (hours, percentages, snack-equivalents), Psychology often produces measures that are extremely difficult to interpret. For example, questionnaire measures often have no concrete meaning, and only an abstract statistical meaning. If you wanted to know whether a manipulation caused people to be more or less happy, and you used a questionnaire to measure happiness in happy units, you might find that people were 50 happy in condition 1, and 60 happy in condition 2, that's a difference of 10 happy units. But how much is 10? Is that a big or small difference? A smile to a toothy smile? ROFL? It's not immediately obvious. What is the solution here? A common solution is to provide a standardized measure of the difference, like a z-score. For example, if a difference of 10 reflected a shift of one standard deviation that would be useful to know, and that would be a sizeable shift. If the difference was only a tenth of the naturally occurring standard deviation, then the difference of 10 wouldn't be very large at all, you'd probably have difficulty spotting it in the wild. We elaborate on this idea next in describing Cohen's d.

### Cohen's d

Let's look a few distributions to firm up some ideas about effect-size. Figure 1 has four panels. The first panel (0) represents the null distribution of no differences. This is the idea that your manipulation (A vs. B) doesn't do anything at all, as a result when you measure scores in conditions A and B, you are effectively sampling scores from the very same overall distribution. The panel shows the distribution as green for condition B, but the red one for condition A is identical and drawn underneath (it's invisible). There is 0 difference between these distributions, so it represents a null effect. Zilch.

```
X <- c(
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1),
  seq(-5, 5, .1)
)
Y <- c(
```

```
dnorm(seq(-5, 5, .1), 0, 1),
dnorm(seq(-5, 5, .1), 0, 1),
dnorm(seq(-5, 5, .1), 0, 1),
dnorm(seq(-5, 5, .1), .5, 1),
dnorm(seq(-5, 5, .1), 0, 1),
dnorm(seq(-5, 5, .1), 1, 1),
dnorm(seq(-5, 5, .1), 0, 1),
dnorm(seq(-5, 5, .1), 2, 1)
)
effect_size <- rep(c(0, .5, 1, 2), each = 101 * 2)
condition <- rep(rep(c("A", "B"), each = 101), 2)
df <- data.frame(effect_size,
                  condition,
                  X, Y)

ggplot(df, aes(
  x = X,
  y = Y,
  group = condition,
  color = condition
)) +
  geom_line() +
  theme_classic(base_size = 15) +
  facet_wrap( ~ effect_size) +
  xlab("values") +
  ylab("density")
```

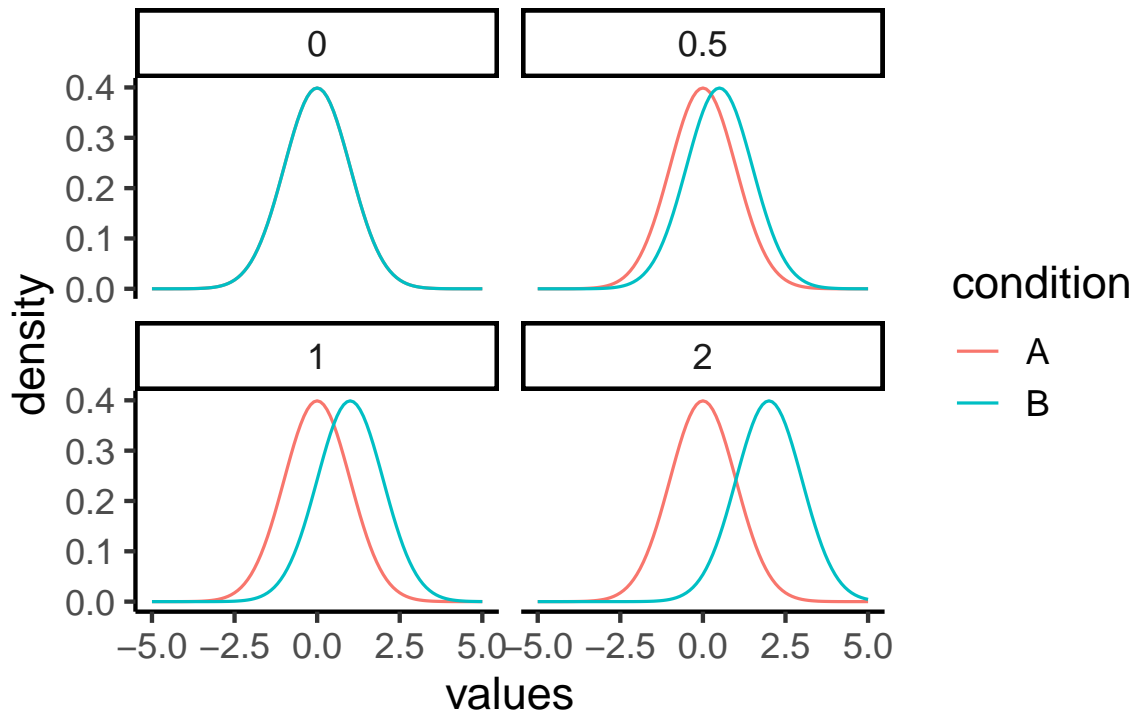


Figure 1: Each panel shows hypothetical distributions for two conditions. As the effect-size increases, the difference between the distributions become larger.

The remaining panels are hypothetical examples of what a true effect could look like, when your manipulation actually causes a difference. For example, if condition A is a control group, and condition B is a treatment group (our magic study drug), we are looking at three cases where the treatment manipulation causes a positive shift in the mean of the treatment group distribution. We are using normal curves with mean = 0 and sd = 1 for this demonstration, so a shift of .5 is a shift of half of a standard deviation. A shift of 1 is a shift of 1 standard deviation, and a shift of 2 is a shift of 2 standard deviations. We could draw many more examples showing even bigger shifts, or shifts that go in the other direction.

Let's look at another example, but this time we'll use some concrete measurements. Let's say we are looking at final exam performance, so our numbers are grade percentages. Let's also say that we know the mean on the test is 65%, with a standard deviation of 5%. Group A could be a control that just takes the test, Group B could receive some "educational" manipulation designed to improve the test score. These graphs then show us some hypotheses about what the manipulation may or may not be doing.

```
X <- c(
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1),
  seq(25, 100, 1)
)
Y <- c(
  dnorm(seq(25, 100, 1), 65, 5),
  dnorm(seq(25, 100, 1), 65, 5),
  dnorm(seq(25, 100, 1), 65, 5),
  dnorm(seq(25, 100, 1), 67.5, 5),
  dnorm(seq(25, 100, 1), 65, 5),
  dnorm(seq(25, 100, 1), 70, 5),
  dnorm(seq(25, 100, 1), 65, 5),
  dnorm(seq(25, 100, 1), 75, 5)
)
effect_size <-
  rep(c("65, d=0", "67.5,d=.5", "70, d=1", "75, d=2"), each = 76 * 2)
condition <- rep(rep(c("A", "B"), each = 76), 2)
df <- data.frame(effect_size,
                 condition,
                 X, Y)

ggplot(df, aes(
  x = X,
  y = Y,
  group = condition,
  color = condition
)) +
  geom_line() +
  theme_classic(base_size = 15) +
  facet_wrap( ~ effect_size) +
  xlab("values") +
  ylab("density")
```

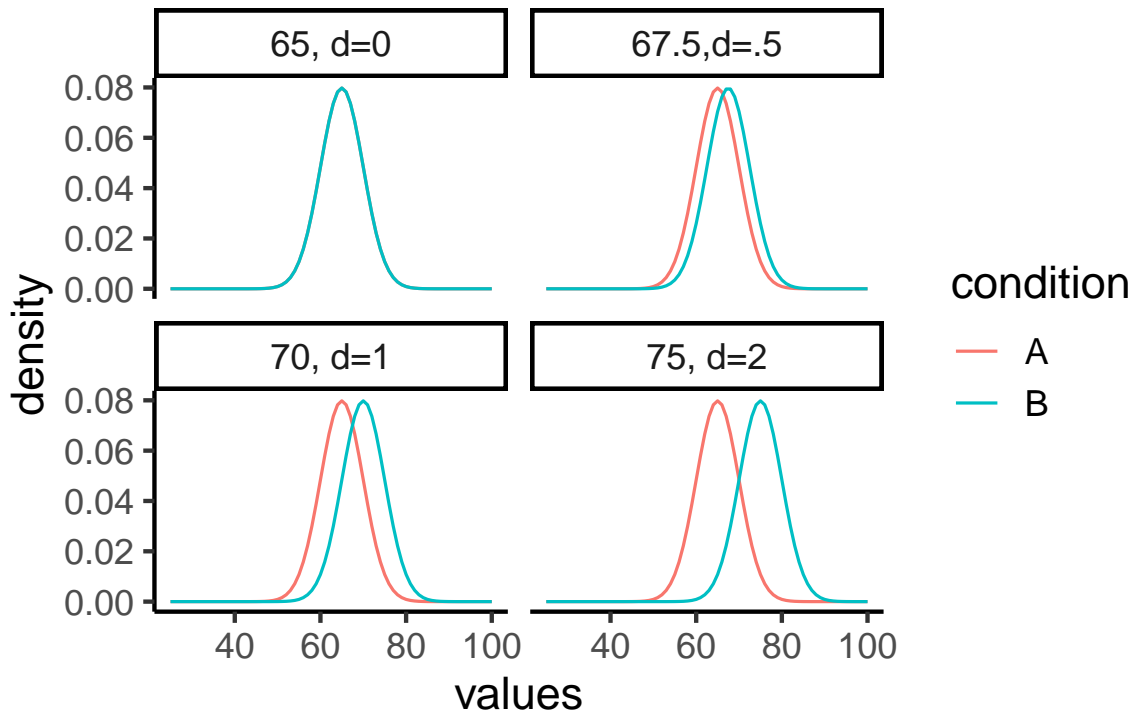


Figure 2: Each panel shows hypothetical distributions for two conditions. As the effect-size increases, the difference between the distributions become larger.

The first panel shows that both condition A and B will sample test scores from the same distribution (mean =65, with 0 effect). The other panels show shifted mean for condition B (the treatment that is supposed to increase test performance). So, the treatment could increase the test performance by 2.5% (mean 67.5, .5 sd shift), or by 5% (mean 70, 1 sd shift), or by 10% (mean 75%, 2 sd shift), or by any other amount. In terms of our previous metaphor, a shift of 2 standard deviations is more like a jack-hammer in terms of size, and a shift of .5 standard deviations is more like using a pencil. The thing about research, is we often have no clue about whether our manipulation will produce a big or small effect, that's why we are conducting the research - to find out!

You might have noticed that the letter  $d$  appears in the above figure. Why is that? Jacob Cohen (1988) used the letter  $d$  in defining the effect-size for this situation, and now everyone calls it Cohen's  $d$ . The formula for Cohen's  $d$  is below (no need to memorise this!):

$$d = \frac{\text{mean for condition 1} - \text{mean for condition 2}}{\text{population standard deviation}}$$

If you notice, this is just a kind of z-score. It is a way to standardize the mean difference in terms of the population standard deviation. It uses the Standard Deviation as a unit of measurement.



It is also worth noting again that this measure of effect-size is entirely hypothetical for most purposes. In general, researchers do not know the population standard deviation, they can only guess at it, or estimate it from the sample. The same goes for means, in the formula these are hypothetical mean differences in two population distributions. In practice, researchers do not know these values, they guess at them from their samples. When we talk about replication efforts, we will consider this. For example, if I try to replicate an experiment published in a journal article, and do an amazing job, but my participants are fundamentally different, the performance may be different across the board, and although the effect is consistent, the results may look different due to the type of people tested.

Before discussing why the concept of effect-size can be useful, we note that Cohen's  $d$  is useful for understanding abstract measures. For example, when you don't know what a difference of 10 or 20 means as a raw score, you can standardize the difference by the sample standard deviation, then you know roughly how big the effect is in terms of standard units. If you thought a '20 happys' was big, but it turned out to be only 1/10th of a standard deviation, then you would know the effect is actually quite small with respect to the overall variability in the data.

Cohen, J. (1988). *Statistical power analysis for the behavioral sciences* (Second). Lawrence Erlbaum.