

Effect size, significance, modeling

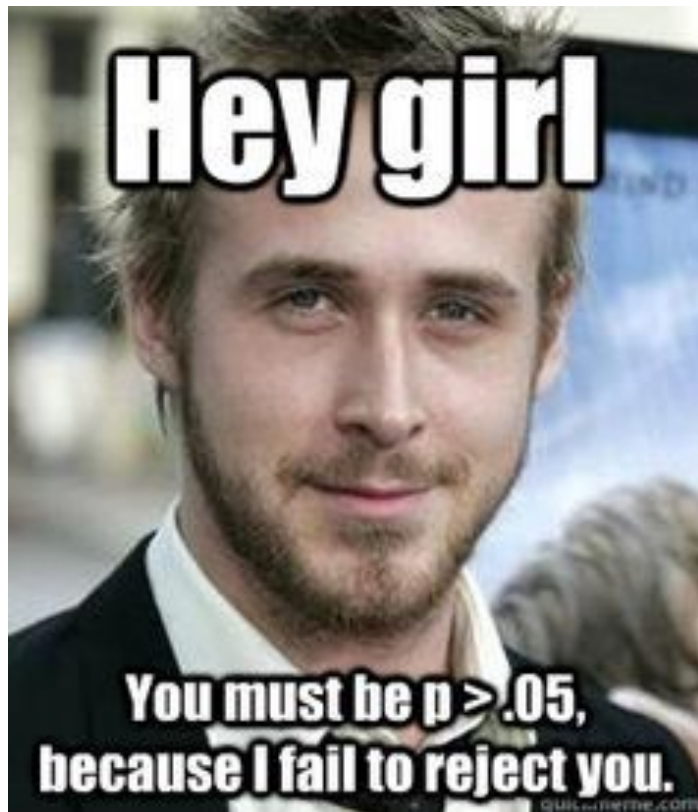
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“ Statistical significance is not practical significance ”

- said by every statistics instructor ever



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A very large epi study of nutrition finds a slightly significant result ($p = 0.049$) associating a hot dog consumption to colorectal cancer incidence

Does the large sample size bolster the evidence or hinder it?

A well done A/B test finds one ad campaign is not significantly better than another ($p=0.056$) for online purchases

Does the good study design bolster confidence in the lack of significance or not?

Context is important



"I'M GLAD THIS CASE COULD BE SETTLED OUT OF CONTEXT."

The size of the effect matters.

The context of the problem matters.

- What strength of evidence is required for the setting?
- What level of error is tolerable?
- What biases are likely present?
- Multiple comparisons

Hypothesis testing is a tool, but should rarely be used in isolation

There is no substitute for a critical review of results in context

Confidence intervals, study of effects should be used in addition to hypothesis tests

Three tools we'll discuss:

- Evaluate multiplicity concerns
- Compare effect sizes to other known effects
- Negative control (analyses where there's known to be no association)