Paired Student t-test

Mikhail M.Meskhi

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Abstract

The following is a experimental setup of Welch's Student Paired t-test for unequal variance samples. $H_0 = \text{same means}$, $H_a \neq \text{same means}$. Below are the tables with corresponding p-values and results.

Experimental Setup

Mean Data Accuracy and Variance

	Datasets		
Domain Adaptation Algorithm	Supernova Ia	Mars Landforms	
Source Model	69.13 (0.00)	74.36 (9.40)	
Subspace Alignment	62.56 (7.98)	85.16 (2.65)	
IDOT CIM	77 F7 (0.10)	05.0 (0.50)	
JDOT SVM	77.57 (0.13)	85.2 (0.59)	
JDOT NN	69.05 (0.08)	80.96 (0.06)	
JDOT NN	09.03 (0.08)	30.90 (0.00)	
DANN	80.4 (0.3)	88.61 (0.22)	
TJM	65.56 (0.01)	82.28 (0.03)	
10111	00.00 (0.01)	02.20 (0.00)	
JDA	70.64 (0.03)	80.40 (0.03)	
ARTL	66.21 (0.01)	88.12 (0.02)	
MILL	00.21 (0.01)	00.12 (0.02)	
GFK	63.98 (0.02)	83.56 (0.04)	
Bayesian DA	86.17 (0.35)	90.81 (1.49)	

The above table will be used to conduct a student paired t-test with the following pair form: $\{Bayesian\ Domain\ Adaptation,\ ClsX\}$.

Student paired t-test:

The following t-test is used when two samples are independent from each other. Using the following formula we calculate the t-value and then find the corresponding p-value to determine statistical significance for rejecting the null hypothesis.

$$t' = \frac{\bar{x} - \bar{y}}{\sqrt{\frac{S_1^2}{N_1} + \frac{S_2^2}{N_2}}}$$

To calculate degrees of freedom df we use Δ :

$$\Delta = \frac{\left(\frac{s_1^2}{N_1} + \frac{s_2^2}{N_2}\right)}{\frac{s_1^4}{N_1^2 v_1} + \frac{s_2^4}{N_2^2 v_2}}$$

Testing whether or not we get a significant p-value to reject the null-hypothesis for [BDA, GFK] on the Supernova dataset is as follows:

Formulation:

- 1. N = 10
- 2. $\bar{x} = 86.17$
- 3. $\bar{y} = 63.98$
- 4. $S_1^2 = 0.1225$
- 5. $S_2^2 = 0.0004$
- 6. $\Delta \approx 9$
- 7. $t' \approx 200$

Interpretation:

With $t' \approx 200$ and $\Delta \approx 9$ we find our *p*-value to be < 2.2e-16. Thus, concluding that we reject the null-hypothesis due to extreme statistical significance against it.

To avoid redundancy, the tables below have the p-values for all the following paired tests. And in order to avoid inflated Type I error, I apply the Bonferroni Adjustment to fix the FWER (family wise error rate). The tables below display the adjusted p-values and the their significance on H_0 .

Conclusion

It is evident from the tables above that the pairwise t-test has concluded extreme statistical significance between our proposed Bayesian Domain Adaptation classifier and other state of the art classifiers on these two datasets.

Classifier	t-value	d.f.	Adjusted p-value	Result
BDA vs. GFK	200	9	9.047785e - 18	H_0 Rejected
BDA vs. ARTL	180	9	2.325296e - 17	H_0 Rejected
BDA vs. JDA	140	9	2.321808e - 16	H_0 Rejected
BDA vs. TJM	186	9	1.938281e - 17	H_0 Rejected
BDA vs. DANN	40	18	7.282950e - 11	H_0 Rejected
BDA vs. JDOT NN	151	10	9.608068e - 17	H_0 Rejected
BDA vs. JDOT SVM	73	11	3.742138e - 14	H_0 Rejected
BDA vs. SA	9	9	7.142476e - 06	H_0 Rejected

Table 1: Statistical Significance on Supernova

Classifier	t-value	d.f.	Adjusted p-value	Result
BDA vs. GFK	15	9	8.754559e - 08	H_0 Rejected
BDA vs. ARTL	6	9	3.002099e - 04	H_0 Rejected
BDA vs. JDA	22	9	3.905075e - 09	H_0 Rejected
BDA vs. TJM	18	9	1.943669e - 08	H_0 Rejected
BDA vs. DANN	5	9	6.835074e - 04	H_0 Rejected
BDA vs. JDOT NN	21	9	5.783850e - 09	H_0 Rejected
BDA vs. JDOT SVM	11	12	2.251948e - 06	H_0 Rejected
BDA vs. SA	17	14	1.756968e - 04	H_0 Rejected

Table 2: Statistical Significance on Mars