

# The importance of sample size & good study design

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*The most important aspect of a statistical analysis is not what you do with the data, it's what data you use*

# The importance of sample size

- Many studies have **too low sample sizes**.

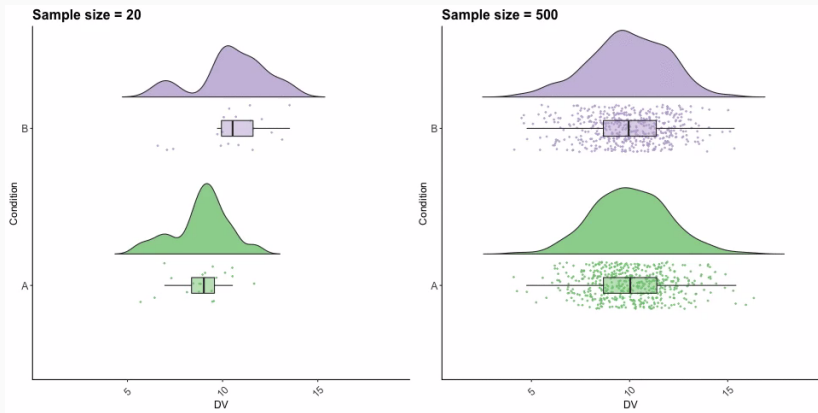
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- Low sample sizes **miss subtle effects**, but also **prone to bias**.
- The **fallacy** of assuming that which does not kill statistical significance makes it stronger ([Loken & Gelman 2017](#)).

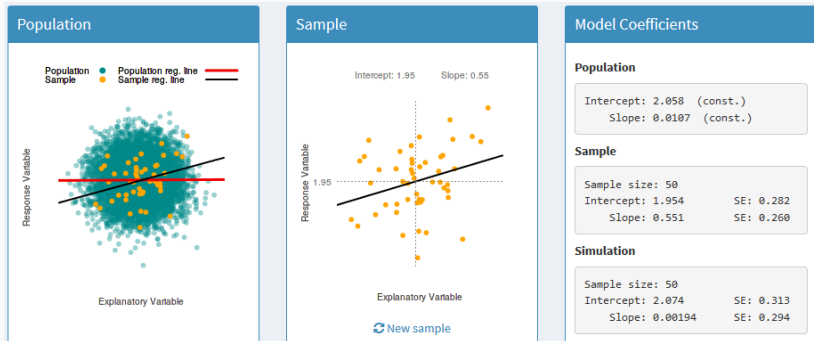
# Low sample sizes are very sensitive to random noise



[https://twitter.com/ajstewart\\_lang/status/1020038488278945797](https://twitter.com/ajstewart_lang/status/1020038488278945797)

Play yourself [here](#)

# Low sample sizes may bias inferences about population

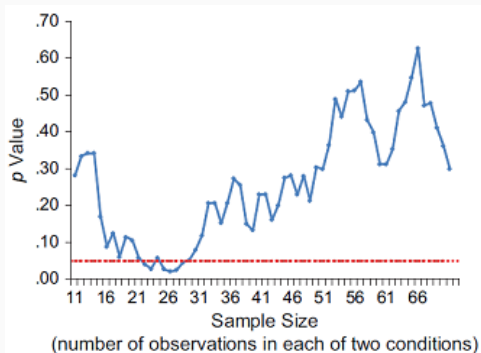


Source: [statisticalgate.com](https://statisticalgate.com)

# Low sample sizes may bias inferences

See *The evolution of correlations*

## Stopping rules



**Fig. 2.** Illustrative simulation of  $p$  values obtained by a researcher who continuously adds an observation to each of two conditions, conducting a  $t$  test after each addition. The dotted line highlights the conventional significance criterion of  $p \leq .05$ .



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- **Justify** your sample size (precision, minimal effect size...). See [Lakens' book](#).
- Plan to have at least **10-30 observations per predictor**.
- Complex models (w/ many predictors, interactions etc) require **high** sample sizes.

# Sample size estimation

Calculating sample size for Gaussian (Normal) response model:

- expected mean: 30
- expected sd: 10
- 10 parameters (predictors)
- expected R-squared: 0.2

```
library(pmsampsize)
pmsampsize(type = "c", parameters = 10, intercept = 30, sd = 10, rsquared = 0.2)
```

NB: Assuming 0.05 acceptable difference in apparent & adjusted R-squared

NB: Assuming MMOE <= 1.1 in estimation of intercept & residual standard deviation

SPP - Subjects per Predictor Parameter

	Samp_size	Shrinkage	Parameter	Rsqr	SPP
Criteria 1	313	0.900	10	0.2	31.3
Criteria 2	161	0.827	10	0.2	16.1
Criteria 3	244	0.876	10	0.2	24.4
Criteria 4*	313	0.900	10	0.2	31.3
Final	313	0.900	10	0.2	31.3

Minimum sample size required for new model development based on user inputs = 313

\* 95% CI for intercept = (29.01, 30.99), for sample size n = 313

# Sample size estimation

Calculating sample size for binary response model:

- expected prevalence: 0.1
- 20 parameters (predictors)
- expected R-squared: 0.2

```
library(pmsampsize)
pmsampsize(type = "b", parameters = 20, prevalence = 0.1, nagrsquared = 0.2)
```

NB: Assuming 0.05 acceptable difference in apparent & adjusted R-squared

NB: Assuming 0.05 margin of error in estimation of intercept

NB: Events per Predictor Parameter (EPP) assumes prevalence = 0.1

	Samp_size	Shrinkage	Parameter	CS_Rsq	Max_Rsq	Nag_Rsq	EPP
Criteria 1	1774	0.900	20	0.096	0.478	0.201	8.87
Criteria 2	786	0.801	20	0.096	0.478	0.201	3.93
Criteria 3	139	0.900	20	0.096	0.478	0.201	0.70
Final	1774	0.900	20	0.096	0.478	0.201	8.87

Minimum sample size required for new model development based on user inputs = 1774,  
with 178 events (assuming an outcome prevalence = 0.1) and an EPP = 8.87