Permutation Test

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You can see presentation from below link.

https://www.jwilber.me/permutationtest/

```
library(tidyverse)
                                     ----- tidyverse 1.3.1 --
## -- Attaching packages -----
## v ggplot2 3.3.5 v purrr 0.3.4

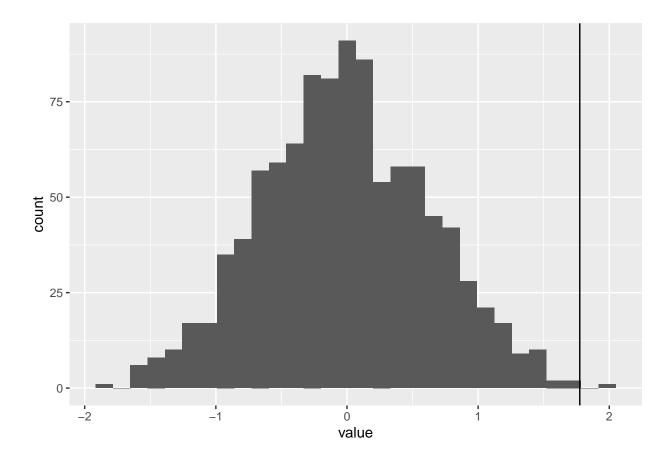
## v tibble 3.1.6 v dplyr 1.0.8

## v tidyr 1.2.0 v stringr 1.4.0

## v readr 2.1.2 v forcats 0.5.1
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
treat \leftarrow c(5.8,8.3,6.2,4.3,7.7,7.2,7.1,4.8,7.4,8.3,4.1,4.4)
control \leftarrow c(5.1,4.4,3.9,4.6,5.4,4.6,5.6,5.8,2.8,4.2,4.1,3.8)
z <- c(treat,control)</pre>
r \leftarrow sample(1:24,12)
   [1] 11 10 1 5 19 6 23 7 22 24 8 9
z[r]
   [1] 4.1 8.3 5.8 7.7 5.6 7.2 4.1 7.1 4.2 3.8 4.8 7.4
z[-r]
    [1] 8.3 6.2 4.3 4.4 5.1 4.4 3.9 4.6 5.4 4.6 5.8 2.8
```

```
d <- c()
n <- 1000
for (i in 1:n)
{
 r \leftarrow sample(1:24,12)
 d \leftarrow c(d,mean(z[r]) - mean(z[-r]))
orginal_mean <- mean(treat) - mean(control)</pre>
d[1:20]
   [1] 1.17500000 0.54166667 -0.49166667 -0.62500000 0.12500000 0.92500000
## [7] 0.92500000 0.09166667 -0.54166667 0.12500000 -0.30833333 0.20833333
## [13] -0.19166667 0.22500000 0.22500000 0.82500000 1.54166667 1.22500000
## [19] 0.77500000 0.09166667
d = as_tibble(d)
ggplot(d,aes(value))+
  geom_histogram()+
  geom_vline(xintercept = orginal_mean)
```

'stat_bin()' using 'bins = 30'. Pick better value with 'binwidth'.



```
p_val = sum(d >= orginal_mean) / n
p_val
## [1] 0.001
You can see other options for perm.test by using R help ?prem.test
library(jmuOutlier)
## Warning: package 'jmuOutlier' was built under R version 4.1.3
#?perm.test
perm.test(treat,control,stat=mean)
## [[1]]
## [1] "Unpaired two-sample permutation test was performed."
## [[2]]
## [1] "p-value was estimated based on 20000 simulations."
## $alternative
## [1] "two.sided"
##
## $mu
## [1] 0
##
## $p.value
## [1] 0.0028
t.test(treat,control)
##
##
  Welch Two Sample t-test
## data: treat and control
## t = 3.4149, df = 16.937, p-value = 0.003314
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 0.6780525 2.8719475
## sample estimates:
## mean of x mean of y
       6.300
               4.525
##
wilcox.test(treat,control)
## Warning in wilcox.test.default(treat, control): cannot compute exact p-value
## with ties
```

```
##
## Wilcoxon rank sum test with continuity correction
##
## data: treat and control
## W = 117.5, p-value = 0.009298
## alternative hypothesis: true location shift is not equal to 0
```