

Chapter 8: The Two-Sample t -test (2): The Dreaded P-value

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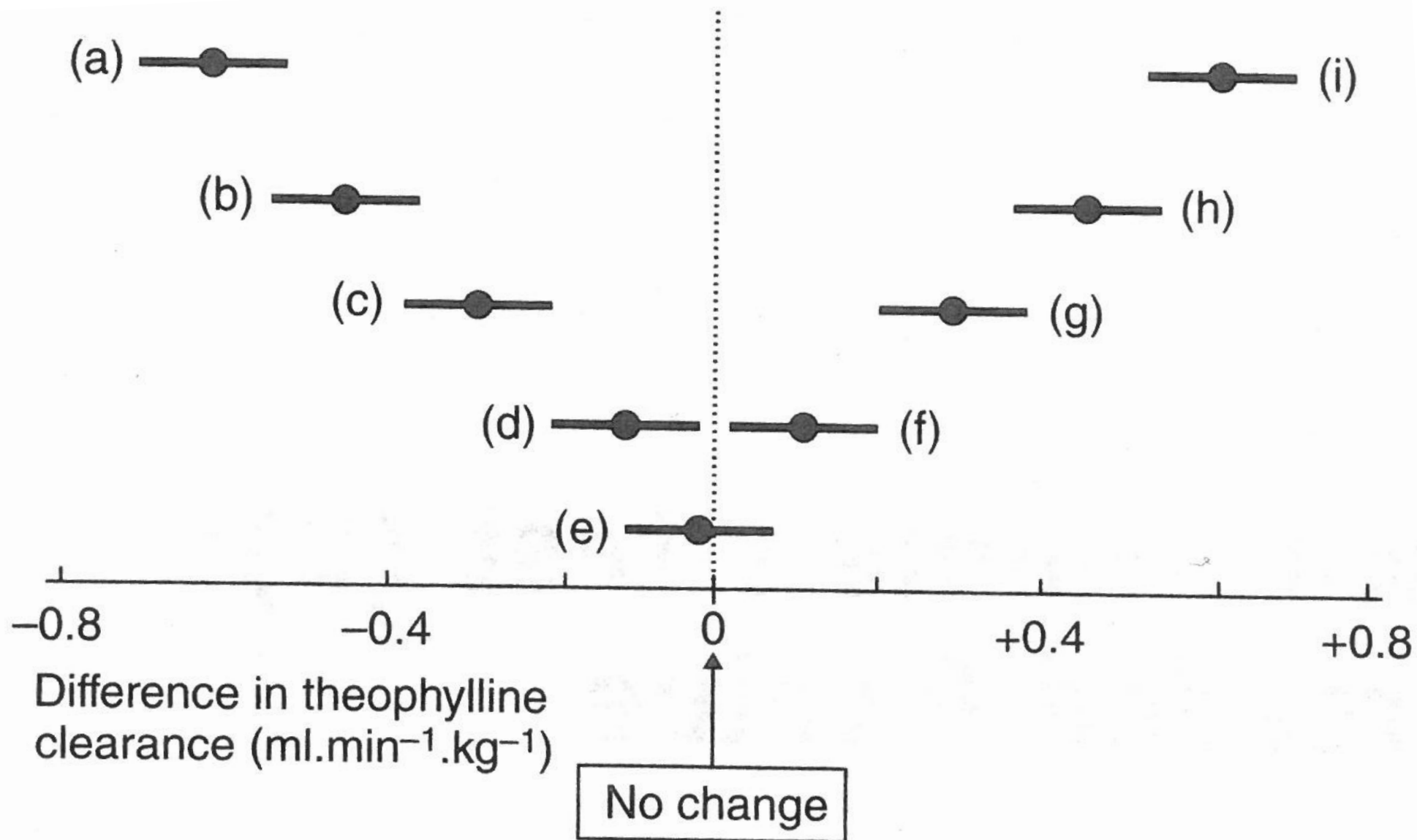
What This Chapter Covers

- Measuring how significant a result is
- P-values
- Two ways to define significance
- Obtaining the p-value

MEASURING HOW
SIGNIFICANT A RESULT
IS

With confidence intervals, we classified results as either 'significant' or 'non-significant'.

But a dichotomous choice isn't always satisfying...



P-VALUE

p-value

- **Definition:** The p-value is the probability that with a treatment that has no real effect, we would observe an effect (positive or negative) as extreme as (or more extreme than) the one actually observed.
- P-value is a quantitative measure of 'how significant' or 'how confident' you are that there is no effect
- smaller p-value = stronger evidence against 'no effect'

p-value and type I error

p-value = probability of making a *type I error* when there is no true effect

TWO WAYS TO DEFINE
SIGNIFICANCE?

p-value vs. confidence interval

Two ways to define significance:

1. If the 95% confidence interval for the size of the experimental effect excludes zero, the result is significant.
2. If the p-value is less than 0.05, the result is significant

As long as the threshold for significance, i.e., α , is equal to 1 - the level of confidence, the p-value and the confidence interval will come to the same conclusion on significance.

OBTAINING THE P- VALUE

From GraphPad Prism

Unpaired t test		
7	Unpaired t test	
8	P value	0.0005
9	P value summary	***
10	Significantly different ($P < 0.05$)?	Yes
11	One- or two-tailed P value?	Two-tailed
12	t, df	t=3.909 df=28
13		

very low p-values

- Very low p-values are often suspect.
- NEVER report a p-value of 0
 - ★ There is always some probability that you could get the result by chance.
- Instead report 'p-value < 0.01'

P-VALUES
OR
CONFIDENCE INTERVALS?

- A p-value simply indicates the strength of the evidence against a null hypothesis.
- A confidence interval indicates both the strength of the evidence against a null hypothesis and size of the experimental response
- BUT, reporting the p-value is more common in some fields
- AND for some statistical tests, a confidence interval isn't relevant

What did we learn?

- P-values are a quantitative measure of how confident we are that there is no real treatment effect
- P-values and confidence intervals will come to the same conclusion on significance
- NEVER report a p-value = 0
- Confidence intervals are often more informative than p-values