# Package 'bfpwr'

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Author Samuel Pawel [aut, cre] ( <a href="https://orcid.org/0000-0003-2779-320X">https://orcid.org/0000-0003-2779-320X</a> )
Maintainer Samuel Pawel <samuel.pawel@uzh.ch></samuel.pawel@uzh.ch>
Title Power and Sample Size Calculations for Bayes Factor Analysis
<b>Description</b> Provides functionality for performing power and sample size calculations for Bayes factor analysis. Also implements computation of z-test, t-test, and normal moment prior Bayes factors based on summary statistics.
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# Description

This function computes the Bayes factor that quantifies the evidence that the data (in the form of an asymptoically normally distributed parameter estimate with standard error) provide for a point null hypothesis with a normal prior assigned to the parameter under the alternative.

# Usage

```
bf01(estimate, se, null = 0, pm, psd, log = FALSE)
```

# Arguments

estimate	Parameter estimate
se	Standard error of the parameter estimate
null	Parameter value under the point null hypothesis. Defaults to 0
pm	Mean of the normal prior assigned to the parameter under the alternative
psd	Standard deviation of the normal prior assigned to the parameter under the alternative. Set to 0 to obtain a point prior at the prior mean
log	Logical indicating whether natural logarithm of the Bayes factor should be returned. Defaults to FALSE

## Value

Bayes factor in favor of the null hypothesis over the alternative (BF > 1 indicates evidence for the null hypothesis, whereas BF < 1 indicates evidence for the alternative)

# Author(s)

Samuel Pawel

# **Examples**

```
bf01(estimate = 0.2, se = 0.05, null = 0, pm = 0, psd = 2)
```

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nbf01

Sample size determination for z-test Bayes factor

# Description

This function computes the required sample size to obtain a Bayes factor (bf01) less or greater than a threshold k with a specified target power.

# Usage

```
nbf01(
    k,
    power,
    sd,
    null = 0,
    pm,
    psd,
    dpm = pm,
    dpsd = psd,
    nrange = c(1, 10^5),
    lower.tail = TRUE,
    integer = TRUE,
    analytical = TRUE,
    ...
)
```

k	Bayes factor threshold
power	Target power
sd	Standard deviation of one unit
null	Parameter value under the point null hypothesis. Defaults to 0
pm	Mean of the normal prior assigned to the parameter under the alternative in the analysis
psd	Standard deviation of the normal prior assigned to the parameter under the alternative in the analysis. Set to $0$ to obtain a point prior at the prior mean
dpm	Mean of the normal design prior assigned to the parameter. Defaults to the same value as specified for the analysis prior ${\tt pm}$
dpsd	Standard deviation of the normal design prior assigned to the parameter. Set to 0 to obtain a point prior at the prior mean. Defaults to the same value as specified for the analysis prior $psd$
nrange	Sample size search range over which numerical search is performed. Defaults to $c(1, 10^5)$
lower.tail	Logical indicating whether $Pr(BF \le k)$ (TRUE) or $Pr(BF > k)$ (FALSE) should be computed. Defaults to TRUE

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integer	Logical indicating whether only integer valued sample sizes should be returned.
	If TRUE the required sample size is rounded to the next larger integer. Defaults

to TRUE

analytical Logical indicating whether analytical (if available) or numerical method should

be used. Defaults to TRUE

... Other arguments passed to stats::uniroot

#### Value

The required sample size to achieve the specified power

## Author(s)

Samuel Pawel

#### See Also

```
pbf01, powerbf01, bf01
```

## **Examples**

```
## point alternative (analytical and numerical solution available) nbf01(k = 1/10, power = 0.9, sd = 1, null = 0, pm = 0.5, psd = 0, analytical = c(TRUE, FALSE), integer = FALSE)
```

nmbf01

Normal moment prior Bayes factor

## **Description**

This function computes the Bayes factor that quantifies the evidence that the data (in the form of an asymptoically normally distributed parameter estimate with standard error) provide for a point null hypothesis with a normal prior assigned to the parameter under the alternative.

## Usage

```
nmbf01(estimate, se, null = 0, psd, log = FALSE)
```

estimate	Parameter estimate
se	Standard error of the parameter estimate
null	Parameter value under the point null hypothesis. Defaults to 0
psd	Spread of the normal moment prior assigned to the parameter under the alternative. The modes of the prior are located at $\pm\sqrt{2}\rm psd$
log	Logical indicating whether natural logarithm of the Bayes factor should be returned. Defaults to FALSE

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# Value

Bayes factor in favor of the null hypothesis over the alternative (BF > 1 indicates evidence for the null hypothesis, whereas BF < 1 indicates evidence for the alternative)

## Author(s)

Samuel Pawel

#### References

Johnson, V. E. and Rossell, D. (2010). On the use of non-local prior densities in Bayesian hypothesis tests. Journal of the Royal Statistical Society: Series B (Statistical Methodology), 72(2):143–170. doi:10.1111/j.14679868.2009.00730.x

Pramanik, S. and Johnson, V. E. (2024). Efficient alternatives for Bayesian hypothesis tests in psychology. Psychological Methods, 29(2):243–261. doi:10.1037/met0000482

# **Examples**

```
nmbf01(estimate = 0.25, se = 0.05, null = 0, psd = 0.5/sqrt(2)) \# mode at 0.5
```

nnmbf01

Sample size determination for normal moment prior Bayes factor

# Description

This function computes the required sample size to obtain a Bayes factor (bf01) less or greater than a threshold k with a specified target power.

## Usage

```
nnmbf01(
    k,
    power,
    sd,
    null = 0,
    psd,
    dpm,
    dpsd,
    nrange = c(1, 10^5),
    lower.tail = TRUE,
    integer = TRUE,
    ...
)
```

ntbf01

# Arguments

k	Bayes factor threshold
power	Target power
sd	Standard deviation of one unit
null	Parameter value under the point null hypothesis. Defaults to 0
psd	Spread of the normal moment prior assigned to the parameter under the alternative in the analysis. The modes of the prior are located at $\pm\sqrt{2}\rm psd$
dpm	Mean of the normal design prior assigned to the parameter
dpsd	Standard deviation of the normal design prior assigned to the parameter. Set to 0 to obtain a point prior at the prior mean
nrange	Sample size search range over which numerical search is performed. Defaults to $c(1, 10^5)$
lower.tail	Logical indicating whether $Pr(BF \le k)$ (TRUE) or $Pr(BF > k)$ (FALSE) should be computed. Defaults to TRUE
integer	Logical indicating whether only integer valued sample sizes should be returned. If TRUE the required sample size is rounded to the next larger integer. Defaults to TRUE
	Other arguments passed to stats::uniroot

# Value

The required sample size to achieve the specified power

# Author(s)

Samuel Pawel

# See Also

```
pnmbf01, nmbf01
```

# **Examples**

```
nnmbf01(k = 1/10, power = 0.9, sd = 1, null = 0, psd = 0.5/sqrt(2), dpm = 0.5, dpsd = 0, integer = FALSE)
```

sample size calculations for vicin suger factor	ntbf01	Sample size calculations for t-test Bayes factor	
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# Description

This function computes the required sample size to obtain a t-test Bayes factor (tbf01) less or greater than a threshold k with a specified target power.

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## Usage

```
ntbf01(
    k = 1/10,
    power,
    null = 0,
    plocation = 0,
    pscale = 1/sqrt(2),
    pdf = 1,
    type = c("two.sample", "one.sample", "paired"),
    alternative = c("two.sided", "less", "greater"),
    dpm = plocation,
    dpsd = pscale,
    lower.tail = TRUE,
    integer = TRUE,
    nrange = c(2, 10^4),
    ...
)
```

#### **Arguments**

k	Bayes factor thresh	hold. Defaults to	1/10, Jeffreys'	threshold for	'strong evi-
	dance' against the n	ull hypothogic			

dence' against the null hypothesis

power Target power

null Standardized mean difference under the point null hypothesis. Defaults to 0

plocation Analysis t prior location. Defaults to 0 pscale Analysis t prior scale. Defaults to 1/sqrt(2)

pdf Analysis t prior degrees of freedom. Defaults to 1 (a Cauchy prior)

type The type of test. One of "two.sample", "one.sample", "paired". Defaults to

"two.sample"

alternative Direction of the test. Can be either "two.sided" (default), "less", or "greater".

The latter two truncate the analysis prior to negative and positive effects, respec-

tively

dpm Mean of the normal design prior assigned to the standardized mean difference.

Defaults to the analysis prior location

dpsd Standard deviation of the normal design prior assigned to the standardized mean

difference. Set to 0 to obtain a point prior at the design prior mean. Defaults to

the analysis prior scale

lower.tail Logical indicating whether  $Pr(BF \le k)$  (TRUE) or Pr(BF > k) (FALSE) should be

computed. Defaults to TRUE

integer Logical indicating whether only integer valued sample sizes should be returned.

If TRUE the required sample size is rounded to the next larger integer. Defaults

to TRUE

nrange Sample size search range over which numerical search is performed. Defaults

to  $c(2, 10^4)$ 

... Other arguments passed to stats::uniroot

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## Value

Object of class "power.bftest", a list of the arguments (including the computed one) augmented with method and note elements

#### Note

An error message will be displayed in case that the specified target power is not achievable under the specified analysis and design priors.

# Author(s)

Samuel Pawel

#### See Also

```
ptbf01, powertbf01, tbf01
```

# **Examples**

pbf01

Cumulative distribution function of the z-test Bayes factor

# **Description**

This function computes the probability of obtaining a Bayes factor (bf01) smaller (or larger) than a threshold k with a specified sample size.

#### Usage

```
pbf01(k, n, sd, null = 0, pm, psd, dpm = pm, dpsd = psd, lower.tail = TRUE)
```

k	Bayes factor threshold
n	Sample size
sd	Standard deviation of one unit
null	Parameter value under the point null hypothesis. Defaults to 0
pm	Mean of the normal prior assigned to the parameter under the alternative in the analysis

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psd	Standard deviation of the normal prior assigned to the parameter under the alternative in the analysis. Set to 0 to obtain a point prior at the prior mean
dpm	Mean of the normal design prior assigned to the parameter. Defaults to the same value as the analysis prior pm
dpsd	Standard deviation of the normal design prior assigned to the parameter. Defaults to the same value as the analysis prior psd
lower.tail	Logical indicating whether $Pr(BF \le k)$ (TRUE) or $Pr(BF > k)$ (FALSE) should be computed. Defaults to TRUE

## Value

The probability that the Bayes factor is less or greater (depending on the specified lower.tail) than the specified threshold k

# Author(s)

Samuel Pawel

#### See Also

```
nbf01, powerbf01, bf01
```

# **Examples**

plot.power.bftest

Plot method for class "power.bftest"

# Description

Plot method for class "power.bftest"

pnmbf01

## Usage

```
## S3 method for class 'power.bftest' plot(x, nlim = c(2, 500), plot = TRUE, nullplot = TRUE, ...)
```

# **Arguments**

X	Object of class "power.bftest"
nlim	Range of samples sizes over which the power should be computed. Defaults to $c(2, 500)$
plot	Logical indicating whether data should be plotted. If FALSE only the data used for plotting are returned.
nullplot	Logcal indicating whether a second plot with the power in favor of the null (using a Bayes factor threshold of 1/k) should be created. Defaults to TRUE
• • •	Other arguments (for consistency with the generic)

# Value

Plots power curves (if specified) and invisibly returns a list of data frames containing the data underlying the power curves

#### Author(s)

Samuel Pawel

# See Also

powerbf01

# **Examples**

```
ssd1 \leftarrow powerbf01(k = 1/6, power = 0.95, pm = 0, psd = 1/sqrt(2), dpm = 0.5, dpsd = 0) plot(ssd1, nlim = c(1, 8000)) power1 <- powerbf01(k = 1/2, n = 120, pm = 0, psd = 1/sqrt(2), dpm = 0.5, dpsd = 0) plot(power1, nlim = c(1, 1000))
```

pnmbf01	Cumulative distribution function of the normal moment prior Bayes
	factor

# Description

This function computes the probability of obtaining a Bayes factor (nmbf01) smaller (or larger) than a threshold k with a specified sample size.

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## Usage

```
pnmbf01(k, n, sd, null = 0, psd, dpm, dpsd, lower.tail = TRUE)
```

## **Arguments**

k	Bayes factor threshold
n	Sample size
sd	Standard deviation of one unit
null	Parameter value under the point null hypothesis. Defaults to 0
psd	Spread of the normal moment prior assigned to the parameter under the alternative in the analysis. The modes of the prior are located at $\pm\sqrt{2}\rm psd$
dpm	Mean of the normal design prior assigned to the parameter
dpsd	Standard deviation of the normal design prior assigned to the parameter. Set to 0 to obtain a point prior at the prior mean
lower.tail	Logical indicating whether $Pr(BF \le k)$ (TRUE) or $Pr(BF > k)$ (FALSE) should be computed. Defaults to TRUE

#### Value

The probability that the Bayes factor is less or greater (depending on the specified lower.tail) than the specified threshold k

## Author(s)

Samuel Pawel

# See Also

nmbf01

# **Examples**

```
## point desing prior (psd = 0)
pnmbf01(k = 1/10, n = 200, sd = 2, null = 0, psd = 0.5/sqrt(2), dpm = 0.5, dpsd = 0)
## normal design prior to incorporate parameter uncertainty (psd > 0)
pnmbf01(k = 1/10, n = 200, sd = 2, null = 0, psd = 0.5/sqrt(2), dpm = 0.5, dpsd = 0.25)
## design prior is the null hypothesis (dpm = 0, dpsd = 0)
pnmbf01(k = 10, n = 200, sd = 2, null = 0, psd = 0.5/sqrt(2), dpm = 0, dpsd = 0, lower.tail = FALSE)
```

powerbf01

powerbf01

Power and sample size calculations for z-test Bayes factor

# Description

Compute probability that Bayes factor under normality is smaller than a specified threshold (the power), or determine sample size to obtain a target power

# Usage

```
powerbf01(
    n = NULL,
    power = NULL,
    k = 1/10,
    sd = 1,
    null = 0,
    pm,
    psd,
    type = c("two.sample", "one.sample", "paired"),
    dpm = pm,
    dpsd = psd,
    nrange = c(1, 10^5)
)
```

n	Sample size. Has to be NULL if power is specified. Defaults to NULL
power	Target power. Has to be NULL if n is specified. Defaults to NULL
k	Bayes factor threshold. Defaults to 1/10, Jeffreys' threshold for 'strong evidence' against the null hypothesis
sd	Standard deviation of one observation (for type = "two.sample" or type = "one.sample") or of one difference within a pair of observations (type = "paired"). Is assumed to be known. Defaults to 1
null	Mean difference under the point null hypothesis. Defaults to 0
pm	Mean of the normal prior assigned to the mean difference under the alternative in the analysis
psd	Standard deviation of the normal prior assigned to the mean difference under the alternative in the analysis. Set to 0 to obtain a point prior at the prior mean
type	The type of test. One of "two.sample", "one.sample", "paired". Defaults to "two.sample"
dpm	Mean of the normal design prior assigned to the mean difference. Defaults to the same value as the analysis prior pm
dpsd	Standard deviation of the normal design prior assigned to the mean difference.  Defaults to the same value as the analysis prior psd
nrange	Sample size search range over which numerical search is performed (only taken into account when n is NULL). Defaults to c(1, 10^5)

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## Value

Object of class "power.bftest", a list of the arguments (including the computed one) augmented with method and note elements

#### Note

An error message will be displayed in case that the specified target power is not achievable under the specified analysis and design priors.

# Author(s)

Samuel Pawel

## See Also

```
plot.power.bftest, nbf01, pbf01, bf01
```

## **Examples**

```
## determine power
powerbf01(n = 100, pm = 0, psd = 1, dpm = 0.5, dpsd = 0)
## determine sample size
powerbf01(power = 0.99, pm = 0, psd = 1, dpm = 0.5, dpsd = 0)
```

powertbf01

Power and sample size calculations for t-test Bayes factor

## **Description**

Compute probability that t-test Bayes factor is smaller than a specified threshold (the power), or determine sample size to obtain a target power

# Usage

```
powertbf01(
    k = 1/10,
    n = NULL,
    power = NULL,
    null = 0,
    plocation = 0,
    pscale = 1/sqrt(2),
    pdf = 1,
    type = c("two.sample", "one.sample", "paired"),
    alternative = c("two.sided", "less", "greater"),
    dpm = plocation,
    dpsd = pscale,
```

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```
nrange = c(2, 10^4)
```

#### **Arguments**

k Bayes factor threshold. Defaults to 1/10, Jeffreys' threshold for 'strong evi-

dence' against the null hypothesis

n Sample size (per group for two-sample tests). Has to be NULL if power is speci-

fied. Defaults to NULL

power Target power. Has to be NULL if n is specified. Defaults to NULL

null Standardized mean difference under the point null hypothesis. Defaults to 0

plocation Analysis t prior location. Defaults to 0

pscale Analysis t prior scale. Defaults to 1/sqrt(2)

pdf Analysis t prior degrees of freedom. Defaults to 1 (a Cauchy prior)

type The type of test. One of "two.sample", "one.sample", "paired". Defaults to

"two.sample"

alternative Direction of the test. Can be either "two.sided" (default), "less", or "greater".

The latter two truncate the analysis prior to negative and positive effects, respec-

tively

dpm Mean of the normal design prior assigned to the standardized mean difference.

Defaults to the analysis prior location

dpsd Standard deviation of the normal design prior assigned to the standardized mean

difference. Set to 0 to obtain a point prior at the design prior mean. Defaults to

the analysis prior scale

nrange Sample size search range over which numerical search is performed (only taken

into account when n is NULL). Defaults to c(2, 10<sup>4</sup>)

## Value

Object of class "power.bftest", a list of the arguments (including the computed one) augmented with method and note elements

#### Note

An error message will be displayed in case that the specified target power is not achievable under the specified analysis and design priors.

## Author(s)

Samuel Pawel

#### See Also

plot.power.bftest, ptbf01, ntbf01, tbf01

print.power.bftest 15

## **Examples**

print.power.bftest

Print method for class "power.bftest"

# **Description**

Print method for class "power.bftest"

# Usage

```
## S3 method for class 'power.bftest'
print(x, digits = getOption("digits"), ...)
```

# Arguments

```
x Object of class "power.bftest"digits Number of digits for formatting of numbers... Other arguments (for consistency with the generic)
```

## Value

Prints text summary in the console and invisibly returns the "power.bftest" object

## Note

Function adapted from stats:::print.power.htest written by Peter Dalgaard

# Author(s)

Samuel Pawel

#### See Also

powerbf01

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## **Examples**

```
powerbf01(power = 0.95, pm = 0, psd = 1, dpm = 0.5, dpsd = 0)
powerbf01(power = 0.95, pm = 0, psd = 1, dpm = 0.5, dpsd = 0, type = "one.sample")
powerbf01(power = 0.95, pm = 0, psd = 1, dpm = 0.5, dpsd = 0, type = "paired")
powerbf01(power = 0.95, pm = 1, psd = 0, dpm = 0.8, dpsd = 0, type = "paired")
```

ptbf01

Cumulative distribution function of the t-test Bayes factor

# **Description**

This function computes the probability of obtaining a *t*-test Bayes factor (tbf01) smaller (or larger) than a threshold k with a specified sample size.

## Usage

```
ptbf01(
    k = 1/10,
    n,
    n1 = n,
    n2 = n,
    null = 0,
    plocation = 0,
    pscale = 1/sqrt(2),
    pdf = 1,
    dpm = plocation,
    dpsd = pscale,
    type = c("two.sample", "one.sample", "paired"),
    alternative = c("two.sided", "less", "greater"),
    lower.tail = TRUE,
    ...
)
```

k	Bayes factor threshold. Defaults to 1/10, Jeffreys' threshold for 'strong evidence' against the null hypothesis
n	Sample size (per group)
n1	Sample size in group 1 (only required for two-sample $t$ -test with unequal group sizes)
n2	Sample size in group 2 (only required for two-sample $t$ -test with unequal group sizes)
null	Standardized mean difference under the point null hypothesis. Defaults to 0
plocation	Analysis $t$ prior location. Defaults to 0

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pscale	Analysis $t$ prior scale. Defaults to 1/sqrt(2)
pdf	Analysis $t$ prior degrees of freedom. Defaults to 1
dpm	Mean of the normal design prior assigned to the standardized mean difference. Defaults to the analysis prior location
dpsd	Standard deviation of the normal design prior assigned to the standardized mean difference. Set to $\emptyset$ to obtain a point prior at the design prior mean. Defaults to the analysis prior scale
type	The type of test. One of "two.sample", "one.sample", "paired". Defaults to "two.sample"
alternative	Direction of the test. Can be either "two.sided" (default), "less", or "greater"
lower.tail	Logical indicating whether $Pr(BF \le k)$ (TRUE) or $Pr(BF > k)$ (FALSE) should be computed. Defaults to TRUE
	Other arguments passed to stats::uniroot

## Value

The probability that the Bayes factor is less or greater (depending on the specified lower.tail) than the specified threshold k

# Author(s)

Samuel Pawel

# See Also

```
tbf01, ntbf01, powertbf01
```

# **Examples**

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tbf01

t-test Bayes factor

## **Description**

This function computes the Bayes factor that forms the basis of the informed Bayesian t-test from Gronau et al. (2020). The Bayes factor quantifies the evidence that the data provide for the null hypothesis that the standardized mean difference (SMD) is zero against the alternative that the SMD is non-zero. A t-distribution is assumed for the SMD under the alternative. The Jeffreys-Zellner-Siow (JZS) Bayes factor (Rouder et al., 2009) is obtained as a special case by setting the location of the prior to zero and the prior degrees of freedom to one, which is the default.

The data are summarized by t-statistics and sample sizes. The following types of t-statistics are accepted:

- Two-sample *t*-test where the SMD represents the standardized mean difference between two group means (assuming equal variances in both groups)
- One-sample t-test where the SMD represents the standardized mean difference to the null value
- Paired t-test where the SMD represents the standardized mean change score

## Usage

```
tbf01(
    t,
    n,
    n1 = n,
    n2 = n,
    plocation = 0,
    pscale = 1/sqrt(2),
    pdf = 1,
    type = c("two.sample", "one.sample", "paired"),
    alternative = c("two.sided", "less", "greater"),
    log = FALSE,
    ...
)
```

t	t-statistic
n	Sample size (per group)
n1	Sample size in group 1 (only required for two-sample $t$ -test with unequal group sizes)
n2	Sample size in group 2 (only required for two-sample $t$ -test with unequal group sizes)
plocation	t prior location. Defaults to 0

tbf01

pscale	t prior scale. Defaults to 1/sqrt(2)
pdf	t prior degrees of freedom. Defaults to 1
type	Type of $t$ -test associated with $t$ -statistic. Can be "two.sample" (default), "one.sample", or "paired"
alternative	Direction of the test. Can be either "two.sided" (default), "less", or "greater"
log	Logical indicating whether natural logarithm of the Bayes factor should be returned. Defaults to FALSE
	Additional arguments passed to stats::integrate

#### **Details**

The Bayes factor is implemented as in equation (5) in Gronau et al. (2020), and using suitable truncation in case of one-sided alternatives. Integration is performed numerically with stats::integrate.

#### Value

Bayes factor in favor of the null hypothesis over the alternative (BF > 1 indicates evidence for the null hypothesis, whereas BF < 1 indicates evidence for the alternative)

## Author(s)

Samuel Pawel

## References

Rouder, J. N., Speckman, P. L., Sun, D., Morey, R. D., Iverson, G. (2014). Bayesian t tests for accepting and rejecting the null hypothesis. Psychonomic Bulletin & Review, 16(2):225-237. doi:10.3758/PBR.16.2.225

Gronau, Q. F., Ly., A., Wagenmakers, E.J. (2020). Informed Bayesian *t*-Tests. The American Statistician, 74(2):137-143. doi:10.1080/00031305.2018.1562983

## See Also

```
powertbf01, ptbf01, ntbf01
```

## **Examples**

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alternative = "greater", type = "two.sample")

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