Data analysis: principles

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More important than statistical philosophy

- Good experimental design (replication, randomization, independence, control, interspersion, adequate power)

  The combination of some data and an aching desire for an answer does not ensure that a reasonable answer can be extracted from a given body of data. (Tukey 1986)

- Sensible, well-posed questions

  - if you want to know if a variable is "important", or what model is "best", you need to know what you mean

- Knowledge of the system
- Strong signals will always be detectable; weak signals will never be
- Better analyses should be (within limits)

  - more powerful
  - better at disentangling (unavoidably) messy data
  - more interpretable

- No free lunches

Philosophies

- don't look for a single philosophy (Gigerenzer and Marewski 2015)
- in many cases different philosophies give similar answers; differences should be understandable

Frequentist

- classic, well-tested
- much maligned
- Fisherian (strength of evidence) vs. Neyman-Pearson (decision-theoretic)
- null-hypothesis significance testing
- objective (?)

Bayesian

- easier to incorporate prior knowledge (McCarthy 2007)
- easier to incorporate uncertainty (Ludwig 1996)

- easy=easy; medium=hard; hard=possible
- convenience/pragmatic/computational Bayesians: cf. Lele et al
- more natural statement of confidence . . .
- **but** . . . 'calibrated Bayesianism' (Gelman, de Valpine)
- frequentist approaches (de Valpine 2003; Sólymos 2010; Ponciano et al. 2009)

Computational

permutation testing

- robust
- only gives *p*-values (usually)
- e.g. current *phylogenetic overdispersion* methods (Cavender-Bares et al. 2009)
- combine with parametric models for robust *p*-values

  information theoretic/algorithmic (Breiman 2001)

- interested in prediction
- large data sets; data mining
- cross-validation etc.
- information-theoretic approaches loosely fall in this category (fitting is based on frequentist tools, inference is prediction-based)

Last thoughts

- most of the statisticians I respect are agnostic about philosophies (e.g. Andrew Gelman:

  "I have no problem with non-Bayesians: those statisticians who for whatever combination of theoretical or applied reasons prefer not to use Bayesian methods in their own work"

- Crome (1997):

  Perhaps the average user of significance tests, without knowing it, smears him- or herself over the three major statistical schools [Fisherian frequentist, Neyman-Pearson frequentist, Bayesian], and disobeys the rules of each . . .

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