

what to report

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zinc in drinking water



no difference

$$P(H_1 \mid \text{data}) = 0.0152$$

$$\mu_{\text{diff}} = 0 \mid H_1, \text{data}$$

means are different

$$P(H_2 \mid \text{data}) = 0.9848$$

$$\mu_{\text{diff}} \mid H_2, \text{data} \sim t_{n-1} \left(\frac{n}{n+n_0} \bar{D}, \frac{s_B^2}{n} \right)$$

$$s_B^2 = \frac{s^2(n-1) + (\bar{D} - 0)^2 \frac{n n_0}{n+n_0}}{n-1}$$

point estimate μ_{diff}

posterior mean for μ_{diff} under H_2 is $\frac{n}{n+n_0} \bar{D}$

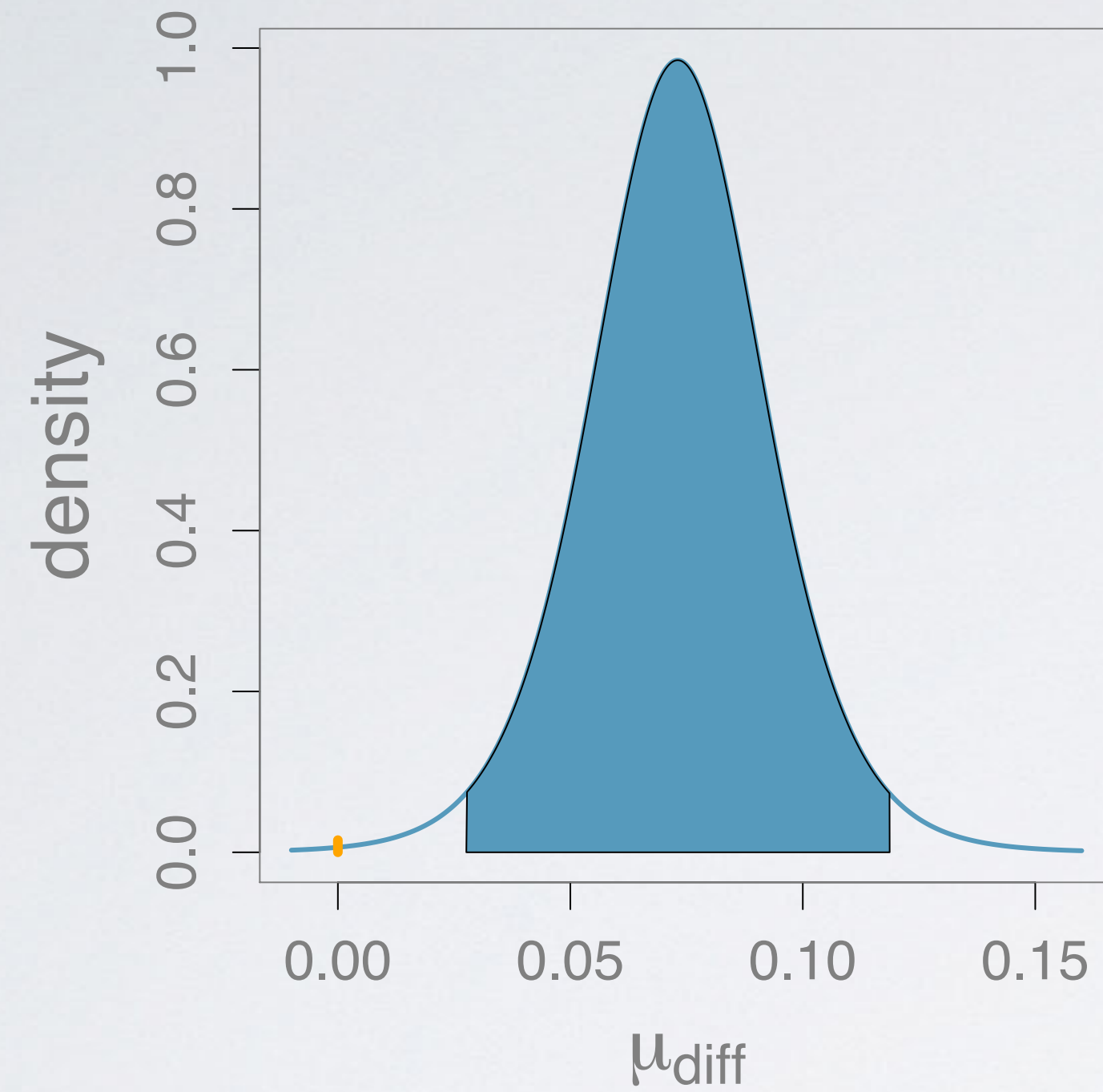
$$\frac{10}{10+1} 0.0804 = 0.0731$$

unconditional posterior mean: weighted average

$$P(H_1 \mid \text{data}) \times 0 + P(H_2 \mid \text{data}) \times \frac{n}{n+n_0} \bar{D}$$

$$0.0152 \times 0 + 0.9848 \times \frac{10}{10+1} 0.0804 = 0.072$$

posterior distribution for μ_{diff}



$$P(0.00276 < \mu_{\text{diff}} < 0.11887 \mid \text{data}) = 0.95$$

directional hypotheses

$$\mathbf{H_3} \quad \mu_B > \mu_S \Leftrightarrow \mu_{\text{diff}} > 0$$

$$P(\mu_{\text{diff}} > 0 \mid \text{data}, H_2) = 0.9984$$

$$P(H_3 \mid \text{data}) = P(H_3 \mid \text{data}, H_2)P(H_2 \mid \text{data}) = 0.9832$$

$$\mathbf{H_4} \quad \mu_B < \mu_S \Leftrightarrow \mu_{\text{diff}} < 0$$

$$P(H_4 \mid \text{data}, H_2) = 0.001621$$

$$P(H_4 \mid \text{data}) = P(H_4 \mid \text{data}, H_2)P(H_2 \mid \text{data}) = 0.001597$$

summary

- ▶ posterior distribution for μ_{diff}
- ▶ point estimates and credible intervals that include **uncertainty** about the hypotheses
- ▶ statistical significance versus practical significance
- ▶ **nested** hypotheses