

Simulation Study: Negative Correlations and Equality of Means

15 March 2021

Session Info

Give the session info (reduced).

```
## [1] "R version 3.6.3 (2020-02-29)"  
## [1] "x86_64-pc-linux-gnu"
```

Load Libraries

If the libraries are not installed yet, you need to install them using, for example, the command: `install.packages("ggplot2")`.

```
library(MASS)  
library(ggplot2)  
library(plyr)  
library(dplyr)  
library(GGally)  
library(rstatix)
```

Give the package versions.

```
## rstatix    GGally    dplyr      plyr    ggplot2    MASS  
## "0.6.0"    "2.0.0"    "1.0.2"    "1.8.6"  "3.3.3"    "7.3-53"
```

Introduction

The purpose of this file is to illustrate the decisions we take to statistically analyse the respective data, i.e. checking for normality of the data, choosing a statistical test for assessing equality in the mean values of two distributions, and getting effect sizes for this test. Both is achieved by using simulated data, i.e. pseudo-complexity measurements for two domains (e.g. syntax and morphology) across different languages. This also further illustrates the theoretical points made in the file on “theoretical background” with simulated data.

Generate Correlated Data

We here generate correlated pseudo-complexity measurements for for a given number of languages n . The number of measurements per domain can also be chosen (k). We then apply standardization, as well as linear and non-linear transformations to illustrate how this impacts the results of correlation and mean value analyses.

```

# set the seed for random number generation in order to
# get the same result when the code is re-run
set.seed(1)
# set parameters
n = 5 # number of languages
k = 10 # number of measures in domain
r = -0.9 # predefined correlation between the complexity values in the two domains
# generate the data
simulation.df <- data.frame()
for (i in 1:k){
  # generate two correlated samples
  data <- mvrnorm(n = n, mu = c(3, 3), Sigma = matrix(c(1, r, r, 1), nrow = 2),
    empirical = TRUE)
  # original values
  value.m <- data[, 1]
  value.s <- data[, 2]
  value <- c(value.m, value.s)
  # scaled original values
  value.m.scaled <- scale(value.m)
  value.s.scaled <- scale(value.s)
  value.scaled <- c(value.m.scaled, value.s.scaled)
  # add information about domain and measurement id
  domain <- c(rep("morphology", n), rep("syntax", n))
  measure <- rep(i, n)
  # create vector with language names
  language <- c()
  for (j in 1:n){
    language <- c(language, paste("language", j))
  }
  local.df <- data.frame(language, measure, domain, value, value.scaled)
  # linear transformation to syntax of language 1
  local.df$value.lt <- local.df$value
  local.df$value.lt[local.df$language == "language 1" &
    local.df$domain == "syntax"] <-
  local.df$value.lt[local.df$language == "language 1" &
    local.df$domain == "syntax"]*0.5
  # scale the data
  local.df$value.lt.scaled <-
    c(value.m.scaled, scale(local.df$value.lt[local.df$domain == "syntax"]))
  # non-linear transformation to syntax of language 2
  local.df$value.nt <- local.df$value
  local.df$value.nt[local.df$language == "language 2" &
    local.df$domain == "syntax"] <-
  local.df$value.nt[local.df$language == "language 2" &
    local.df$domain == "syntax"]^1.5
  # scale the data
  local.df$value.nt.scaled <-
    c(value.m.scaled, scale(local.df$value.nt[local.df$domain == "syntax"]))
  # bind to overall data frame
  simulation.df <- rbind(simulation.df, local.df)
}

```

Put into wide format (for scatterplots below).

```

# wide format
simulation.df.wide <- reshape(simulation.df, idvar = c("language", "measure"),
                             timevar = "domain", direction = "wide")
# select only certain columns for plotting
simulation.df.short <- select(simulation.df.wide, value.morphology,
                             value.scaled.morphology, value.lt.syntax, value.nt.syntax,
                             value.scaled.syntax, value.lt.scaled.syntax,
                             value.nt.scaled.syntax)

```

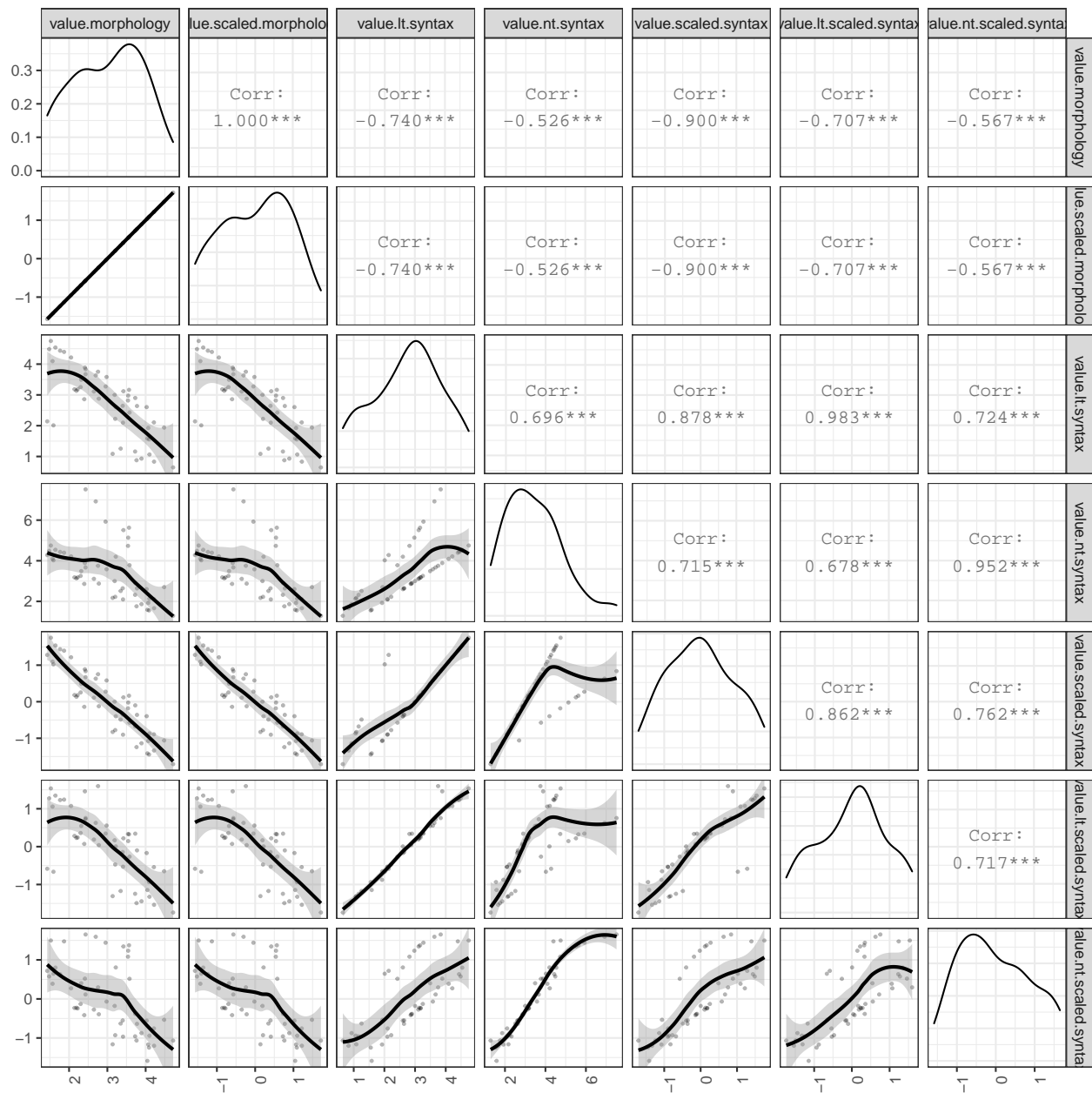
Scatterplot with Pearson Correlations

For all the data

```

simulation.scatterplot <- ggpairs(simulation.df.short,
                                lower = list(continuous = wrap("smooth_loess", alpha = 0.3,
                                                                lwd = 0.5, size = 2)),
                                upper = list(continuous = wrap('cor', method = "pearson")) +
                                theme_bw() +
                                theme(axis.text.x = element_text(angle = 90, hjust = 1))
print(simulation.scatterplot)

```



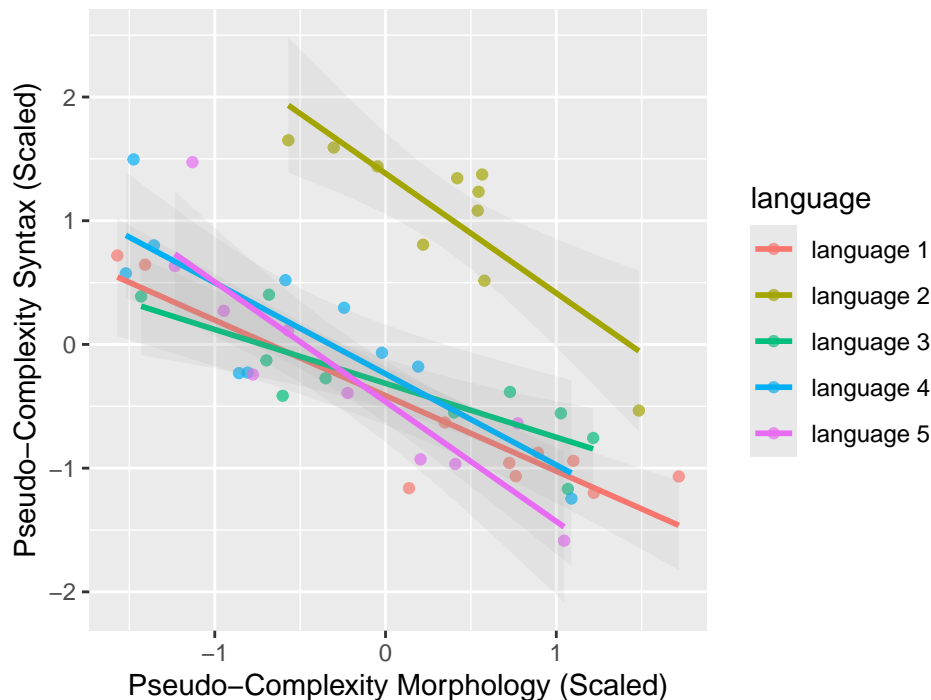
For selected parts of the data

```
scatterplot.selected <- ggplot(simulation.df.wide, aes(x = value.scaled.morphology,
  y = value.nt.scaled.syntax,
  color = language)) +

  geom_point(alpha = 0.7) +
  geom_smooth(method = lm, alpha = 0.1) +
  ggtitle("Pearson r = -0.57; Spearman rho = -0.62") +
  xlab("Pseudo-Complexity Morphology (Scaled)") +
  ylab("Pseudo-Complexity Syntax (Scaled)")
scatterplot.selected
```

```
## `geom_smooth()` using formula 'y ~ x'
```

Pearson $r = -0.57$; Spearman $\rho = -0.62$



Density Distributions

Plot density distributions of complexity pseudo-measurements by language. Individual values for each complexity pseudo-measurement are plotted as black dots. The central value (0) is indicated by a vertical dotted line for visual reference. The median and mean values of complexity pseudo-measurements per language might also be indicated.

Standardized Samples

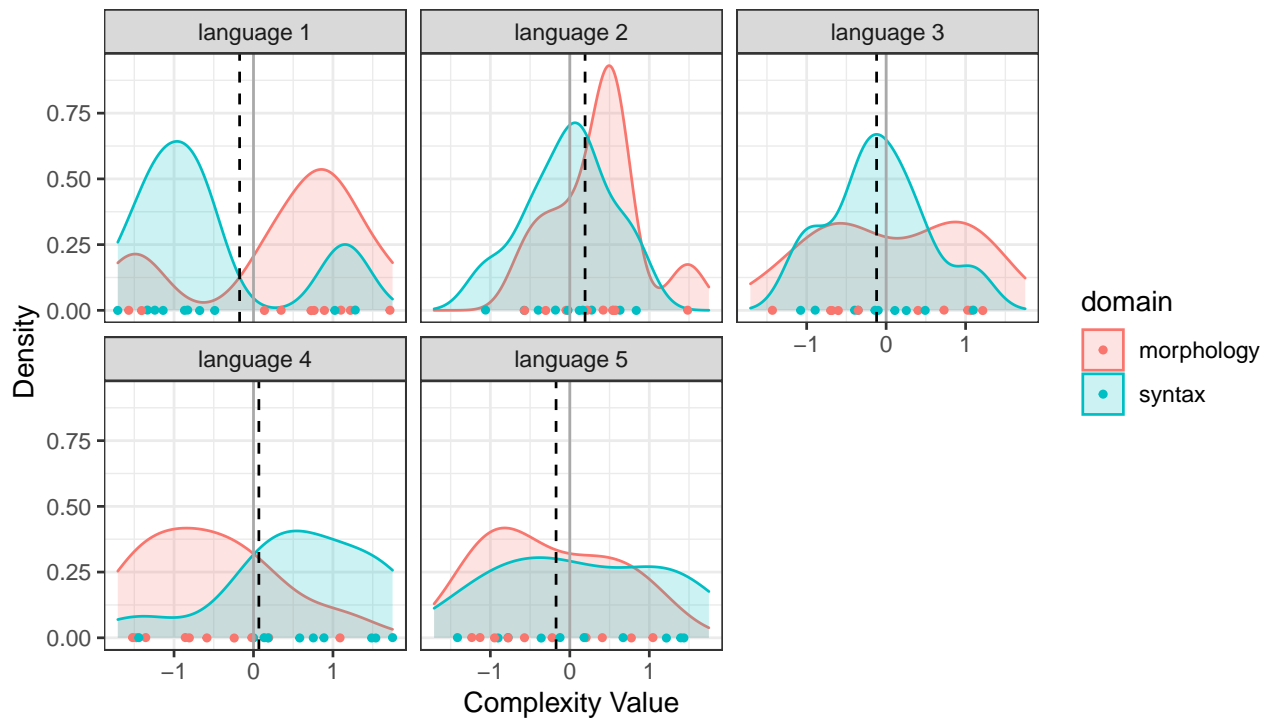
Get mean, median, and standard deviation values.

```
# get mean values for each language
mu <- ddply(simulation.df, "language", summarise, grp.mean = mean(value.scaled, na.rm = T))
# get median values for each language
med <- ddply(simulation.df, "language", summarise, grp.median = median(value.scaled, na.rm = T))
# get standard deviation values for each language
sdev <- ddply(simulation.df, "language", summarise, grp.sd = sd(value.scaled, na.rm = T))
```

Plot density distributions with indication of median (mean) values.

```
density.plot <- ggplot(simulation.df, aes(x = value.scaled, color = domain, fill = domain)) +
  geom_density(alpha = .2) +
  geom_jitter(data = simulation.df, aes(x = value.scaled, y = 0),
    size = 1, height = 0.001, width = 0) + # add some jitter to prevent overplotting
  geom_vline(aes(xintercept = 0), color = "darkgrey") +
  geom_vline(data = med, aes(xintercept = grp.median), linetype = "dashed") +
  facet_wrap(~ language) +
```

```
#xlim(-3, 3) +
labs(x = "Complexity Value", y = "Density") +
theme_bw()
print(density.plot)
```



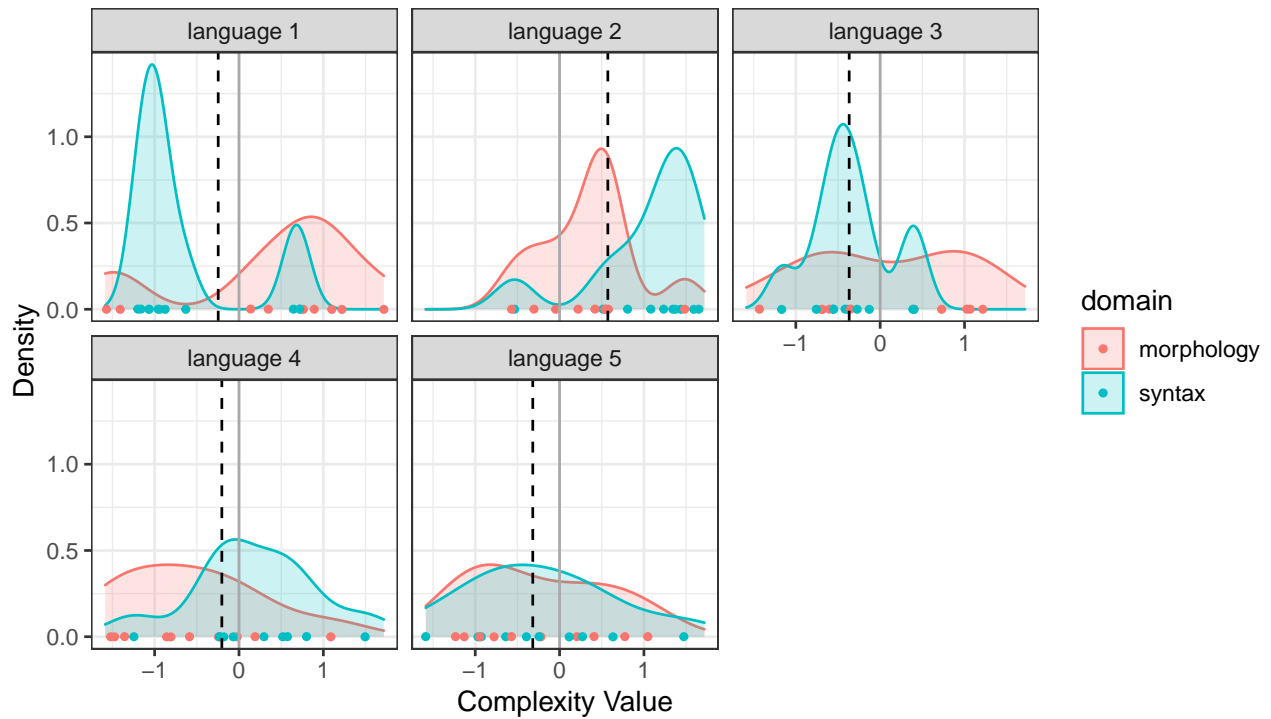
Standardized Samples with Non-Linear Transformation of Syntax Values

Get mean, median, and standard deviation values.

```
# get mean values for each language
mu <- ddpby(simulation.df, "language", summarise, grp.mean = mean(value.nt.scaled, na.rm = T))
# get median values for each language
med <- ddpby(simulation.df, "language", summarise, grp.median = median(value.nt.scaled, na.rm = T))
# get standard deviation values for each language
sdev <- ddpby(simulation.df, "language", summarise, grp.sd = sd(value.nt.scaled, na.rm = T))
```

Plot density distributions with indication of median (mean) values.

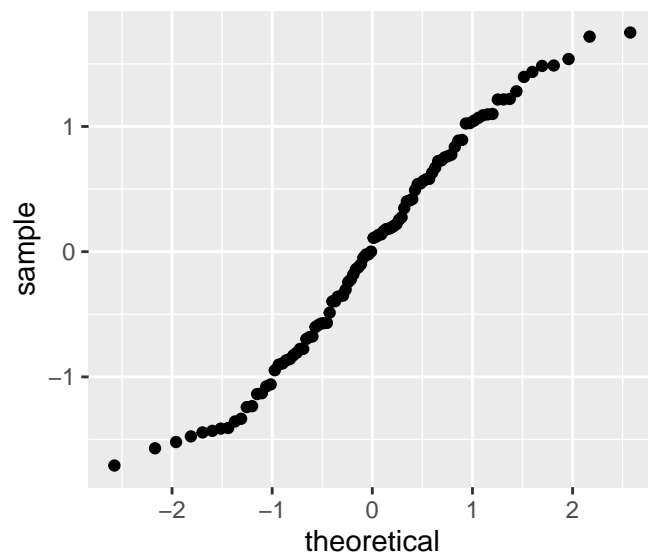
```
density.plot <- ggplot(simulation.df, aes(x = value.nt.scaled, color = domain, fill = domain)) +
  geom_density(alpha = .2) +
  geom_jitter(data = simulation.df, aes(x = value.nt.scaled, y = 0),
    size = 1, height = 0.001, width = 0) + # add some jitter to prevent overplotting
  geom_vline(aes(xintercept = 0), color = "darkgrey") +
  geom_vline(data = med, aes(xintercept = grp.median), linetype = "dashed") +
  facet_wrap(~ language) +
  #xlim(-3, 3) +
  labs(x = "Complexity Value", y = "Density") +
  theme_bw()
print(density.plot)
```



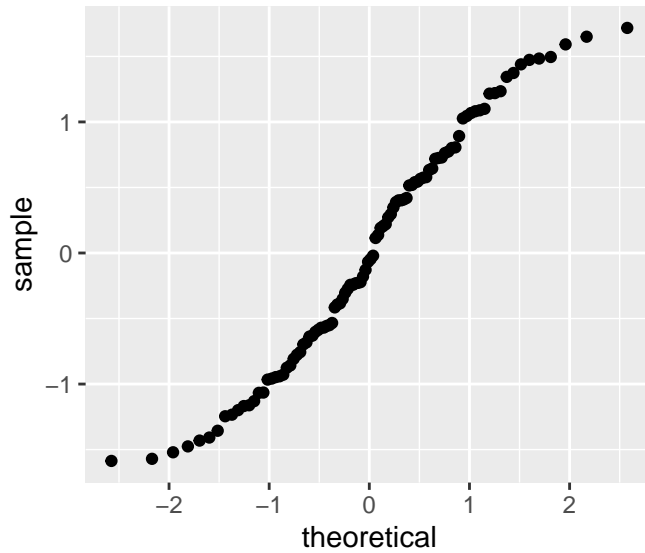
Normality

Check for normality of the data via QQ-plots. The dots should roughly follow a straight line (Crawley 2007, p. 281).

```
# standardized samples
ggplot(simulation.df, aes(sample = value.scaled)) +
  stat_qq()
```



```
# standardized samples with non-linear transformation of syntax values
ggplot(simulation.df, aes(sample = value.nt.scaled)) +
  stat_qq()
```



Choose statistical tests

Select a statistical test: We choose the Wilcoxon test here as a non-parametric alternative to the t-test (Crawley 2007, p. 283; Baayen 2008, p. 77).

Run pairwise Wilcoxon tests for the standardized original values.

```
# we add some random noise here to the value vector with
# the function jitter(), since we otherwise get warnings due to ties in the data
p.values <- pairwise.wilcox.test(jitter(simulation.df$value.scaled), simulation.df$language,
                                paired = F, p.adjust.method = "holm")
p.values$p.value
```

```
##           language 1 language 2 language 3 language 4
## language 2           1         NA         NA         NA
## language 3           1          1         NA         NA
## language 4           1          1          1         NA
## language 5           1          1          1          1
```

Run pairwise Wilcoxon tests for the standardized values with non-linear transformation of syntactic values.

```
p.values <- pairwise.wilcox.test(jitter(simulation.df$value.nt.scaled), simulation.df$language,
                                paired = F, p.adjust.method = "holm")
p.values$p.value
```

```
##           language 1  language 2 language 3 language 4
## language 2  0.1083493         NA         NA         NA
## language 3  1.0000000 0.005954916         NA         NA
## language 4  1.0000000 0.014134271          1         NA
## language 5  1.0000000 0.005954916          1          1
```

Effect Size

An overview of effect size measures per statistical test is given in Patil (2020). In conjunction with the Wilcoxon signed rank test we here use the statistic r (i.e. function `wilcox_effsize()` of the “rstatix” package).

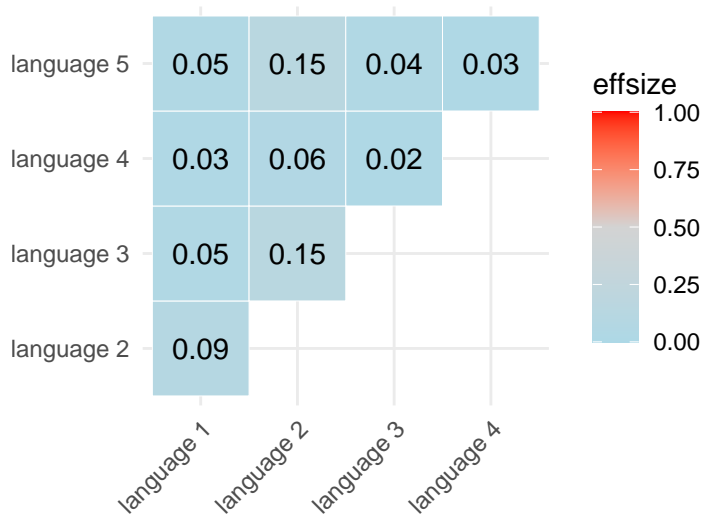

```
# standardized original
effect.sizes <- wilcox_effsize(simulation.df, value.scaled ~ language, paired = F)
# standardized with non-linear transformation of syntactic values
effect.sizes.nt <- wilcox_effsize(simulation.df, value.nt.scaled ~ language, paired = F)
```

Effect Size Heatmap

Plot heatmaps with effect sizes to get a better overview.

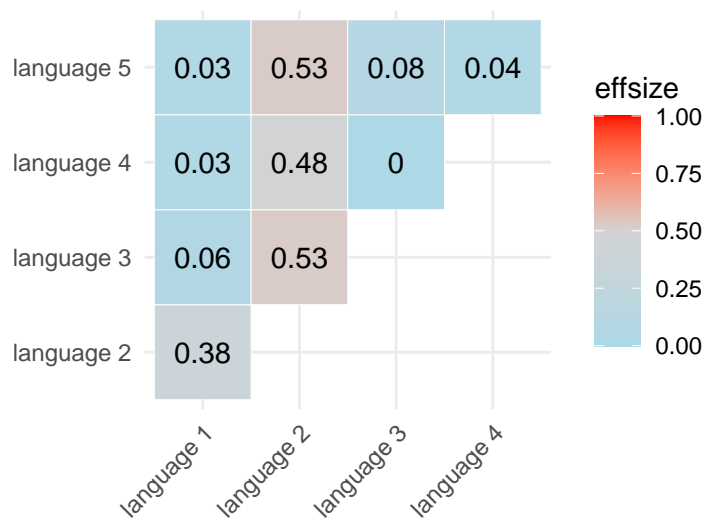
Standardized

```
effect.sizes.plot <- ggplot(as.data.frame(effect.sizes), aes(group1, group2)) +
  geom_tile(aes(fill = effsize), color = "white") +
  scale_fill_gradient2(low = "light blue", mid = "light grey", high = "red",
    midpoint = 0.5, limit = c(0,1)) +
  geom_text(aes(label = round(effsize, 2))) +
  labs(x = "", y = "") +
  theme_minimal() +
  theme(axis.text.x = element_text(angle = 45, hjust = 1))
effect.sizes.plot
```



Standardized with non-linear transformation of syntactic values

```
effect.sizes.nt.plot <- ggplot(as.data.frame(effect.sizes.nt), aes(group1, group2)) +
  geom_tile(aes(fill = effsize), color = "white") +
  scale_fill_gradient2(low = "light blue", mid = "light grey", high = "red",
    midpoint = 0.5, limit = c(0,1)) +
  geom_text(aes(label = round(effsize, 2))) +
  labs(x = "", y = "") +
  theme_minimal() +
  theme(axis.text.x = element_text(angle = 45, hjust = 1))
effect.sizes.nt.plot
```



References

Baayen, R. H. (2008). Analyzing linguistic data: A practical introduction using statistics in R. Cambridge University Press.

Crawley, M. J. (2007). The R book. John Wiley & Sons Ltd.

Patil, I. (2020). Test and effect size details. online at https://cran.r-project.org/web/packages/statsExpressions/vignettes/stats_details.html.