

Week_11_power_and_sample_size

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LO:

1. Understand intuition behind power calculations
2. Know how to perform power/sample size analysis with formula or in R
3. Reveal the relationship among significance level, power, effect size and sample size
4. Demonstrate different stages in clinical trials and stopping rules

Notes:

1. effect size: the difference to be detected.
2. variation (signal square): larger sample size, smaller variation.
3. $P(\text{type I error}) = \text{significance level (alpha)}$

$P(\text{type II error}) = \text{beta}$

power of a hypothesis = $1 - \text{beta}$

4. power is affected by alpha, sample size, effect size.
5. calculate sample size in R.

```
delta = 2
sigma = 5.7
d = delta/sigma
power.t.test(d = d, sig.level = 0.05, power = 0.8, type = 'two.sample', alternative = "two.sided")
```

```
power.t.test(n = NULL, delta = NULL, sd = 1, sig.level = 0.05, power = NULL, type = c("two.sample",
"one.sample", "paired"), alternative = c("two.sided", "one.sided"), strict = FALSE, tol = .Machine$double.eps^0.25)
```

delta: effect size

Codes:

```
seq(5,100,by = 5)
```