

175. Binomial data gathered from more than one population are often presented in a contingency table. For the case of two populations, the table might look like the following.

Frequency	1	2	Total
Success	$S_1$	$S_2$	$S = S_1 + S_2$
Failure	$F_1$	$F_2$	$F = F_1 + F_2$
Total	$n_1$	$n_2$	$n = n_1 + n_2$

where population 1 is binomial( $n_1, p_1$ ) with  $S_1$  successes and  $F_1$  failures, and population two is binomial( $n_2, p_2$ ) with  $S_2$  successes and  $F_2$  failures. Hypotheses that are typically of interest are

$$H_0 : p_1 = p_2 \quad \text{versus} \quad H_1 : p_1 \neq p_2$$

- (a) Show that a test can be based on the statistic

$$Y_{n_1, n_2} = \frac{(\hat{p}_1 - \hat{p}_2)^2}{\hat{p}(1 - \hat{p}) \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}$$

where

$$\hat{p}_1 = \frac{S_1}{n_1}, \quad \hat{p}_2 = \frac{S_2}{n_2}, \quad \text{and} \quad \hat{p} = \frac{S_1 + S_2}{n_1 + n_2}$$

Furthermore show that as  $n_1 \rightarrow \infty$  and  $n_2 \rightarrow \infty$  that

$$Y_{n_1, n_2} \xrightarrow{\mathcal{D}} \chi_1^2.$$

- (b) Another way of measuring departure from  $H_0$  is by calculating an expected frequency table by conditioning on the marginal totals and filling in the table according to  $p_1 = p_2$ ; that is,

Population	1	2	Total
Success	$\frac{n_1 S}{n}$	$\frac{n_2 S}{n}$	$S = S_1 + S_2$
Failure	$\frac{n_1 F}{n}$	$\frac{n_2 F}{n}$	$F = F_1 + F_2$
Total	$n_1$	$n_2$	$n = n_1 + n_2$

Using this expected frequency table a statistic  $W_{n_1, n_2}$  is computed by using each table of the cell and computing

$$W_{n_1, n_2} = \sum \frac{(\text{observed} - \text{expected})^2}{\text{expected}} = \frac{(S_1 - \frac{n_1 S}{n})^2}{\frac{n_1 S}{n}} + \dots + \frac{(F_2 - \frac{n_2 F}{n})^2}{\frac{n_2 F}{n}}$$

Prove  $W_{n_1, n_2} = Y_{n_1, n_2}$  and so  $W_{n_1, n_2} \xrightarrow{\mathcal{D}} \chi_1^2$ .

- (c) Another statistic used for testing the hypothesis is

$$Z_{n_1, n_2} = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\frac{\hat{p}_1(1 - \hat{p}_1)}{n_1} + \frac{\hat{p}_2(1 - \hat{p}_2)}{n_2}}}.$$

Show that under the null hypothesis ( $p_1 = p_2$ ) is asymptotically standard normal and hence its square is asymptotically  $\chi_1^2$ . Also show  $Z_{n_1, n_2}^2 \neq Y_{n_1, n_2}$

- (d) Which of the statistics might be preferred and why?

- (e) A famous medical experiment was conducted by Joseph Lister in the late 1800s. Mortality associated with surgery was very high, and Lister conjectured that the use of a disinfectant, carbolic acid, would help. Over a period of several years, Lister performed 75 amputations with and without using carbolic acid. The data are given below.

	Yes	No
Yes	34	19
No	6	16

Use the statistic in (a) and (c) to test whether the presence of carbolic acid is associated with patient mortality.