

Indices of Effect Existence and Significance in the Bayesian Framework

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16

Abstract

17 Turmoil has engulfed psychological science. Causes and consequences of the
18 reproducibility crisis are in dispute. With the hope of addressing some of its aspects,
19 Bayesian methods are gaining increasing attention in psychological science. Some of their
20 advantages, as opposed to the frequentist framework, are the ability to describe parameters
21 in probabilistic terms and explicitly incorporate prior knowledge about them into the
22 model. These issues are crucial in particular regarding the current debate about statistical
23 significance. Bayesian methods are not necessarily the only remedy against incorrect
24 interpretations or wrong conclusions, but there is an increasing agreement that they are
25 one of the keys to avoid such fallacies. Nevertheless, its flexible nature is its power and
26 weakness, for there is no agreement about what indices of “significance” should be
27 computed or reported. This lack of a consensual index or guidelines further contributes to
28 the unnecessary opacity that many non-familiar readers perceive in Bayesian statistics.
29 Thus, this study describes and compares several Bayesian indices, provide intuitive visual
30 representation of their “behavior” in relationship with common sources of variance such as
31 sample size, magnitude of effects and also frequentist significance. The results contribute to
32 the development of an intuitive understanding of the values that researchers report,
33 allowing to draw sensible recommendations for Bayesian statistics description, critical for
34 the standardization of scientific reporting.

35 *Keywords:* Bayesian, significance, NHST, *p*-value, Bayes factors

36 Word count: 6326

Indices of Effect Existence and Significance in the Bayesian Framework**Introduction**

The Bayesian framework is quickly gaining popularity among psychologists and neuroscientists (Andrews & Baguley, 2013), for reasons such as flexibility, better accuracy in noisy data and small samples, less proneness to type I errors, the possibility of introducing prior knowledge into the analysis and the intuitiveness and straightforward interpretation of results (Dienes & McLatchie, 2018; Etz & Vandekerckhove, 2016; Kruschke, 2010; Kruschke, Aguinis, & Joo, 2012; Wagenmakers et al., 2018; Wagenmakers, Morey, & Lee, 2016). On the other hand, the frequentist approach has been associated with the focus on *p*-values and null hypothesis significance testing (NHST). The misinterpretation and misuse of *p*-values, so called “p-hacking” (Simmons, Nelson, & Simonsohn, 2011), has been shown to critically contribute to the reproducibility crisis in psychological science (Chambers, Feredoes, Muthukumaraswamy, & Etchells, 2014; Szucs & Ioannidis, 2016). The reliance on *p*-values has been criticized for its association with inappropriate inference, and effects can be drastically overestimated, sometimes even in the wrong direction, when estimation is tied to statistical significance in highly variable data (Gelman, 2018). Power calculations allow researchers to control the probability of falsely rejecting the null hypothesis, but do not completely solve this problem. For instance, the “false-alarm probability” of even very small *p*-values can be much higher than expected (Nuzzo, 2014). In response, there is an increasing belief that the generalization and utilization of the Bayesian framework is one way of overcoming these issues (Benjamin et al., 2018; Etz & Vandekerckhove, 2016; Halsey, 2019; Marasini, Quatto, & Ripamonti, 2016; Maxwell, Lau, & Howard, 2015; Wagenmakers et al., 2017).

The tenacity and resilience of the *p*-value as an index of significance is remarkable, despite the long-lasting criticism and discussion about its misuse and misinterpretation (Anderson, Burnham, & Thompson, 2000; Cohen, 1994; Fidler, Thomason, Cumming,

63 Finch, & Leeman, 2004; Finch et al., 2004; Gardner & Altman, 1986). This endurance
64 might be informative on how such indices, and the accompanying heuristics applied to
65 interpret them (e.g., assigning thresholds like .05, .01 and .001 to certain levels of
66 significance), are useful and necessary for researchers to gain an intuitive (although
67 possibly simplified) understanding of the interactions and structure of their data.
68 Moreover, the utility of such an index is most salient in contexts where decisions must be
69 made and rationalized (e.g., in medical settings). Unfortunately, these heuristics can
70 become severely rigidified, and meeting significance has become a goal unto itself rather
71 than a tool for understanding the data (Cohen, 1994; Kirk, 1996). This is particularly
72 problematic given that *p*-values can only be used to reject the null hypothesis and not to
73 accept it as true, because a statistically non-significant result does not mean that there is
74 no difference between groups or no effect of a treatment (Amrhein, Greenland, & McShane,
75 2019; Wagenmakers, 2007).

76 While significance testing (and its inherent categorical interpretation heuristics)
77 might have its place as a complementary perspective to effect estimation, it does not
78 preclude the fact that improvements are needed. For instance, one possible advance could
79 focus on improving the understanding of the values being used, for instance, through a
80 new, simpler, index. Bayesian inference allows making intuitive probability statements of
81 an effect, as opposed to the less straightforward mathematical definition of the *p*-value,
82 that contributes to its common misinterpretation. Another improvement could be found in
83 providing an intuitive understanding (e.g., by visual means) of the behavior of the indices
84 in relationship with main sources of variance, such as sample size, noise or effect presence.
85 Such better overall understanding of the indices would hopefully act as a barrier against
86 their mindless reporting by allowing the users to nuance the interpretations and
87 conclusions that they draw.

88 The Bayesian framework offers several alternative indices for the *p*-value. To better
89 understand these indices, it is important to point out one of the core differences between

90 Bayesian and frequentist methods. From a frequentist perspective, the effects are fixed (but
91 unknown) and data are random. On the other hand, instead of having single estimates of
92 some “true effect” (for instance, the “true” correlation between x and y), Bayesian methods
93 compute the probability of different effects values *given* the observed data (and some prior
94 expectation), resulting in a distribution of possible values for the parameters, called the
95 posterior distribution. The description of the posterior distribution (e.g., through its
96 centrality, dispersion, etc.) allows to draw conclusions from Bayesian analyses.

97 Bayesian “significance” testing indices could be roughly grouped into three
98 overlapping categories: Bayes factors, posterior indices and Region of Practical Equivalence
99 (ROPE)-based indices. Bayes factors are a family of indices of relative evidence of one
100 model over another (e.g., the null *vs.* the alternative hypothesis; Jeffreys, 1998; Ly,
101 Verhagen, & Wagenmakers, 2016). Aside from having a straightforward interpretation
102 (“given the observed data, is the null hypothesis of an absence of an effect more, or less
103 likely?”), they allow to quantify the evidence in favor of the null hypothesis (Dienes, 2014;
104 Jarosz & Wiley, 2014). However, its use for parameters description in complex models is
105 still a matter of debate (Heck, 2019; Wagenmakers, Lodewyckx, Kuriyal, & Grasman,
106 2010), being highly dependent on the specification of priors (Etz, Haaf, Rouder, &
107 Vandekerckhove, 2018; Kruschke & Liddell, 2018). On the contrary, “posterior indices”
108 reflect objective characteristics of the posterior distribution, for instance the proportion of
109 strictly positive values. They also allow to derive legitimate statements that indicate the
110 probability of an effect falling in a given range similar to the misleading conclusions related
111 to frequentist confidence intervals. Finally, ROPE-based indices are related to the
112 redefinition of the null hypothesis from the classic point-null hypothesis to a range of
113 values considered negligible or too small to be of any practical relevance (the Region of
114 Practical Equivalence - ROPE; Kruschke, 2014; Lakens, 2017; Lakens, Scheel, & Isager,
115 2018), usually spread equally around 0 (e.g., [-0.1; 0.1]). The idea behind this index is that
116 an effect is almost never exactly zero, but instead can be very tiny, with no practical

relevance. It is interesting to note that this perspective unites significance testing with the focus on effect size (involving a discrete separation between at least two categories: negligible and non-negligible), which finds an echo in recent statistical recommendations (Ellis & Steyn, 2003; Simonsohn, Nelson, & Simmons, 2014; Sullivan & Feinn, 2012).

Despite the richness provided by the Bayesian framework and the availability of multiple indices, no consensus has yet emerged on which ones to be used. Literature continues to bloom in a raging debate, often polarized between proponents of the Bayes factor as the supreme index and its detractors (Robert, 2014, 2016; Spanos, 2013; Wagenmakers, Lee, Rouder, & Morey, 2019), with strong theoretical arguments being developed on both sides. Yet no practical, empirical and direct comparison between these indices has been done. This might be a deterrent for scientists interested in adopting the Bayesian framework. Moreover, this grey area can increase the difficulty of readers or reviewers unfamiliar with the Bayesian framework to follow the assumptions and conclusions, which could in turn generate unnecessary doubt upon an entire study. While we think that such indices of significance and their interpretation guidelines (in the form of rules of thumb) are useful in practice, we also strongly believe that they should be accompanied with the understanding of their “behavior” in relationship with major sources of variance, such as sample size, noise or effect presence. This knowledge is important for people to implicitly and intuitively appraise the meaning and implication of the mathematical values they report. Such an understanding could prevent the crystallization of the possible heuristics and categories derived from such indices, as has unfortunately occurred for the *p*-values.

Thus, based on the simulation of linear and logistic regressions (arguably some of the most widely used models in the psychological sciences), the present work aims at comparing several indices of effect “significance”, provide visual representations of the “behavior” of such indices in relationship with sample size, noise and effect presence, as well as their relationship to frequentist *p*-values (an index which, beyond its many flaws, is

¹⁴⁴ well known and could be used as a reference for Bayesian neophytes), and finally draw
¹⁴⁵ recommendations for Bayesian statistics reporting.

¹⁴⁶

Methods

¹⁴⁷ Data Simulation

¹⁴⁸ We simulated datasets suited for linear and logistic regression and started by
¹⁴⁹ simulating an independent, normally distributed x variable (with mean 0 and SD 1) of a
¹⁵⁰ given sample size. Then, the corresponding y variable was added, having a perfect
¹⁵¹ correlation (in the case of data for linear regressions) or as a binary variable perfectly
¹⁵² separated by x . The case of no effect was simulated by creating a y variable that was
¹⁵³ independent of (i.e. not correlated to) x . Finally, a Gaussian noise (the error) was added to
¹⁵⁴ the x variable before its standardization, which in turn decreases the standardized
¹⁵⁵ coefficient (the effect size).

¹⁵⁶ The simulation aimed at modulating the following characteristics: *outcome type*
¹⁵⁷ (linear or logistic regression), *sample size* (from 20 to 100 by steps of 10), *null hypothesis*
¹⁵⁸ (original regression coefficient from which data is drawn prior to noise addition, 1 -
¹⁵⁹ presence of “true” effect, or 0 - absence of “true” effect) and *noise* (Gaussian noise applied
¹⁶⁰ to the predictor with SD uniformly spread between 0.666 and 6.66, with 1000 different
¹⁶¹ values), which is directly related to the absolute value of the coefficient (i.e., the effect
¹⁶² size). We generated a dataset for each combination of these characteristics, resulting in a
¹⁶³ total of 36,000 (2 model types * 2 presence/absence of effect * 9 sample sizes * 1,000 noise
¹⁶⁴ variations) datasets. The code used for data generation is available on GitHub
¹⁶⁵ (https://github.com/easystats/easystats/tree/master/publications/makowski_2019_bayesian/data). Note that it takes usually several days/weeks for the generation to
¹⁶⁶ complete.
¹⁶⁷

168 **Indices**

169 For each of these datasets, Bayesian and frequentist regressions were fitted to predict
170 y from x as a single unique predictor. We then computed the following seven indices from
171 all simulated models (see **Figure 1**), related to the effect of x .

172 **Frequentist p -value.** This was the only index computed by the frequentist version
173 of the regression. The p -value represents the probability that for a given statistical model,
174 when the null hypothesis is true, the effect would be greater than or equal to the observed
175 coefficient (Wasserstein, Lazar, & others, 2016).

176 **Probability of Direction (pd).** The *Probability of Direction (pd)* varies between
177 50% and 100% and can be interpreted as the probability that a parameter (described by its
178 posterior distribution) is strictly positive or negative (whichever is the most probable). It is
179 mathematically defined as the proportion of the posterior distribution that is of the
180 median's sign (Makowski, Ben-Shachar, & Lüdecke, 2019).

181 **MAP-based p -value.** The *MAP-based p-value* is related to the odds that a
182 parameter has against the null hypothesis (Mills, 2017; Mills & Parent, 2014). It is
183 mathematically defined as the density value at 0 divided by the density at the Maximum A
184 Posteriori (MAP), i.e., the equivalent of the mode for continuous distributions.

185 **ROPE (95%).** The *ROPE (95%)* refers to the percentage of the 95% Highest
186 Density Interval (HDI) that lies within the ROPE. As suggested by Kruschke (2014), the
187 Region of Practical Equivalence (ROPE) was defined as range from -0.1 to 0.1 for linear
188 regressions and its equivalent, -0.18 to 0.18, for logistic models (based on the $\pi/\sqrt{3}$ formula
189 to convert log odds ratios to standardized differences; Cohen, 1988). Although we present
190 the “95% percentage” because of the history of this index and of its widespread use, the
191 reader should note that this value was recently challenged due to its arbitrary nature
192 (McElreath, 2018).

¹⁹³ **ROPE (full).** The *ROPE (full)* is similar to *ROPE (95%)*, with the exception that

¹⁹⁴ it refers to the percentage of the *whole* posterior distribution that lies within the ROPE.

¹⁹⁵ **Bayes factor (vs. 0).** The Bayes Factor (*BF*) used here is based on prior and

¹⁹⁶ posterior distributions of a single parameter. In this context, the Bayes factor indicates the

¹⁹⁷ degree by which the mass of the posterior distribution has shifted further away from or

¹⁹⁸ closer to the null value (0), relative to the prior distribution, thus indicating if the null

¹⁹⁹ hypothesis has become less or more likely given the observed data. The *BF* was computed

²⁰⁰ as a Savage-Dickey density ratio, which is also an approximation of a Bayes factor

²⁰¹ comparing the marginal likelihoods of the model against a model in which the tested

²⁰² parameter has been restricted to the point-null (Wagenmakers et al., 2010).

²⁰³ **Bayes factor (vs. ROPE).** The *Bayes factor (vs. ROPE)* is similar to the *Bayes*

²⁰⁴ *factor (vs. 0)*, but instead of a point-null, the null hypothesis is a range of negligible values

²⁰⁵ (defined here same as for the ROPE indices). The *BF* was computed by comparing the

²⁰⁶ prior and posterior odds of the parameter falling within vs. outside the ROPE (see

²⁰⁷ *Non-overlapping Hypotheses* in Morey & Rouder, 2011). This measure is closely related to

²⁰⁸ the *ROPE (full)*, as it can be formally defined as the ratio between the *ROPE (full)* odds

²⁰⁹ for the posterior distribution and the *ROPE (full)* odds for the prior distribution:

$$BF_{rope} = \frac{odds(ROPE_{\text{full posterior}})}{odds(ROPE_{\text{full prior}})}$$

²¹⁰ Data Analysis

²¹¹ In order to achieve the two-fold aim of this study; 1) comparing Bayesian indices and

²¹² 2) provide visual guides for an intuitive understanding of the numeric values in relation to

²¹³ a known frame of reference (the frequentist *p*-value), we will start by presenting the

²¹⁴ relationship between these indices and main sources of variance, such as sample size, noise

²¹⁵ and null hypothesis (true if absence of effect, false if presence of effect). We will then

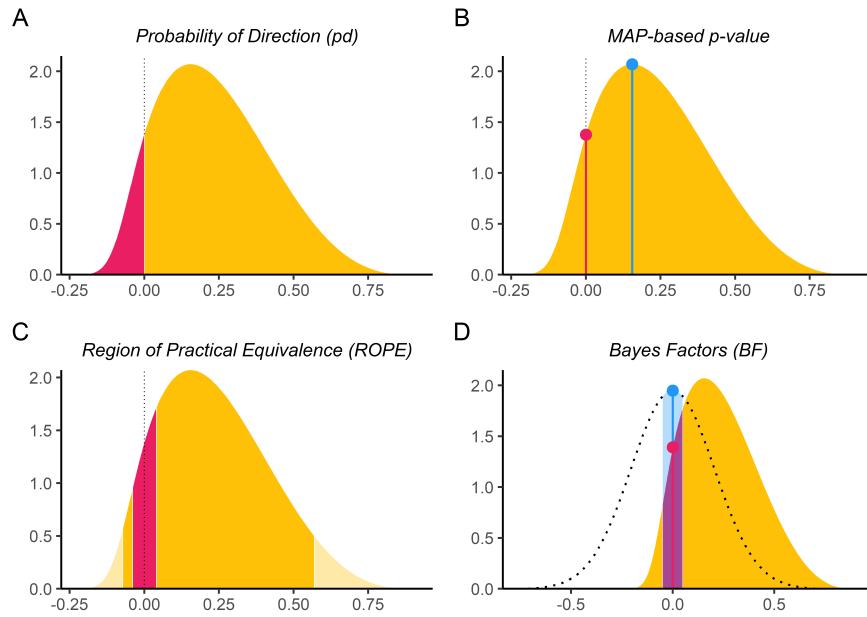


Figure 1. Bayesian indices of effect existence and significance. (A) The Probability of Direction (*pd*) is defined as the proportion of the posterior distribution that is of the median's sign (the size of the yellow area relative to the whole distribution). (B) The MAP-based *p*-value is defined as the density value at 0, - the height of the red lollipop, divided by the density at the Maximum A Posteriori (MAP), - the height of the blue lollipop. (C) The percentage in ROPE corresponds to the red area relative to the distribution (with or without tails for ROPE (*full*) and ROPE (*95%*), respectively). (D) The Bayes factor (vs. 0) corresponds to the point-null density of the prior (the blue lollipop on the dotted distribution) divided by that of the posterior (the red lollipop on the yellow distribution), and the Bayes factor (vs. ROPE) is calculated as the odds of the prior falling within vs. outside the ROPE (the blue area on the dotted distribution) divided by that of the posterior (the red area on the yellow distribution).

²¹⁶ compare Bayesian indices with the frequentist *p*-value and its commonly used thresholds
²¹⁷ (.05, .01, .001). Finally, we will show the mutual relationship between three recommended
²¹⁸ Bayesian candidates. Taken together, these results will help us outline guides to ease the
²¹⁹ reporting and interpretation of the indices.

In order to provide an intuitive understanding of values, data processing will focus on creating clear visual figures to help the user grasp the patterns and variability that exists when computing the investigated indices. Nevertheless, we decided to also mathematically test our claims in cases where the graphical representation begged for a deeper investigation. Thus, we fitted two regression models to assess the impact of sample size and noise, respectively. For these models (but not for the figures), to ensure that any differences between the indices are not due to differences in their scale or distribution, we converted all indices to the same scale by normalizing the indices between 0 and 1 (note that BF s were transformed to posterior probabilities, assuming uniform prior odds) and reversing the p -values, the MAP-based p -values and the ROPE indices so that a higher value corresponds to stronger “significance”.

The statistical analyses were conducted using R (R Core Team, 2019). Computations of Bayesian models were done using the *rstanarm* package (Goodrich, Gabry, Ali, & Brilleman, 2019), a wrapper for Stan probabilistic language (Carpenter et al., 2017). We used Markov Chain Monte Carlo sampling (in particular, Hamiltonian Monte Carlo; Gelman et al., 2014) with 4 chains of 2000 iterations, half of which used for warm-up. Mildly informative priors (a normal distribution with mean 0 and SD 1) were used for the parameter in all models. The Bayesian indices were calculated using the *bayestestR* package (Makowski et al., 2019).

Results

Impact of Sample Size

Figure 2 shows the sensitivity of the indices to sample size. The p -value, the pd and the MAP-based p -value are sensitive to sample size only in case of the presence of a true effect (when the null hypothesis is false). When the null hypothesis is true, all three indices are unaffected by sample size. In other words, these indices reflect the amount of observed

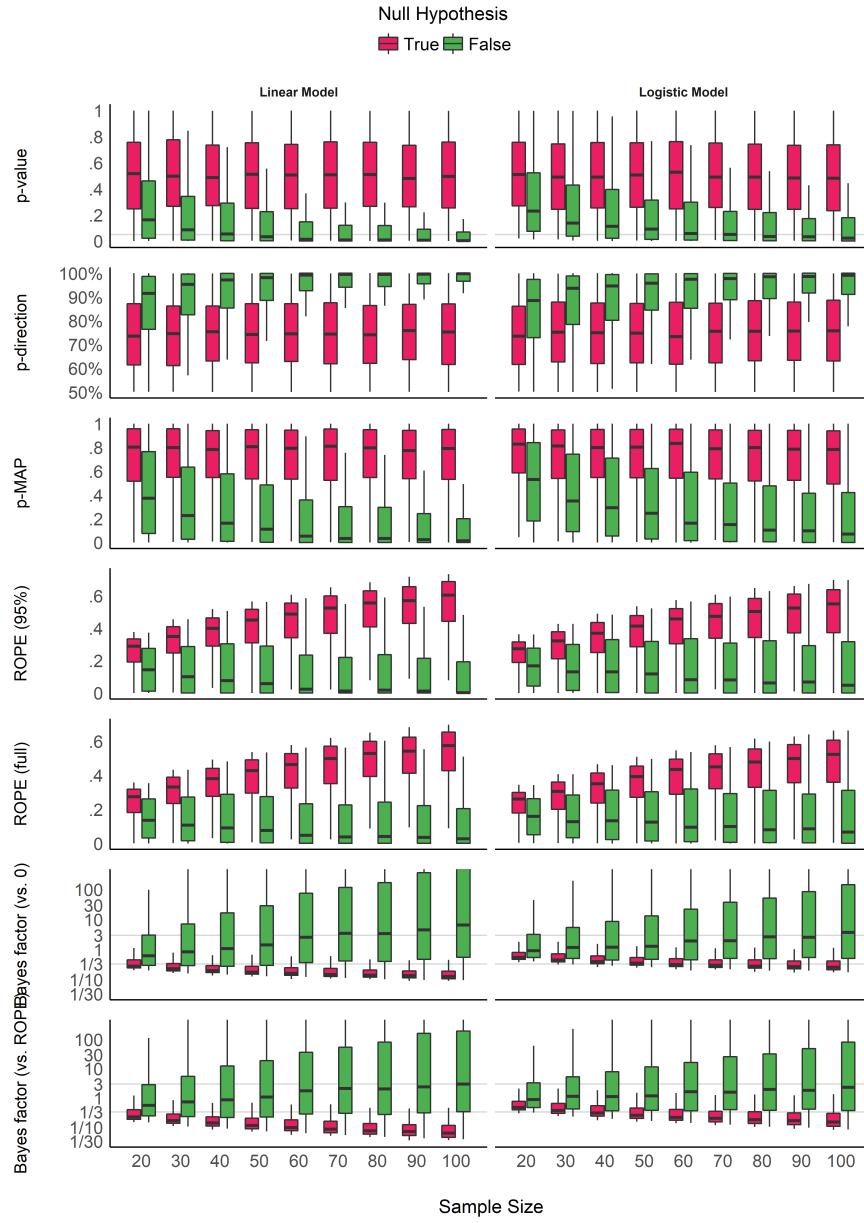


Figure 2. Impact of Sample Size on the different indices, for linear and logistic models, and when the null hypothesis is true or false. Grey vertical lines for *p*-values and Bayes factors represent commonly used thresholds.

evidence (the sample size) for the presence of an effect (i.e., against the null hypothesis being true), but not for the absence of an effect. The *ROPE* indices, however, appear as strongly modulated by the sample size when there is no effect, suggesting their sensitivity

Table 1

Sensitivity to sample size. This table shows the standardized coefficient between the sample size and the value of each index, adjusted for error, and stratified by model type and presence of true effect. The stronger the coefficient is, the stronger the relationship with sample size.

Index	Linear Models /	Linear Models /	Logistic Models /	Logistic Models /
	Presence of Effect	Absence of Effect	Presence of Effect	Absence of Effect
p-value	0.17	0.01	0.16	0.02
p-direction	0.17	0.01	0.15	0.02
p-MAP	0.24	0.00	0.24	0.03
ROPE (95%)	0.03	0.36	0.01	0.31
ROPE (full)	0.03	0.36	0.02	0.31
Bayes factor (vs. 0)	0.20	0.12	0.12	0.14
Bayes factor (vs. ROPE)	0.15	0.14	0.08	0.18

²⁴⁸ to the amount of evidence for the absence of effect. Finally, the figure suggests that *BFs*
²⁴⁹ are sensitive to sample size for both presence and absence of true effect.

²⁵⁰ Consistently with **Figure 2**, the model investigating the sensitivity of sample size on
²⁵¹ the different indices suggests that *BF* indices are sensitive to sample size both when an
²⁵² effect is present (null hypothesis is false) and absent (null hypothesis is true). *ROPE*
²⁵³ indices are particularly sensitive to sample size when the null hypothesis is true, while
²⁵⁴ *p*-value, *pd* and MAP-based *p*-value are only sensitive to sample size when the null
²⁵⁵ hypothesis is false, in which case they are more sensitive than *ROPE* indices. These
²⁵⁶ findings can be related to the concept of consistency: as the number of data points
²⁵⁷ increases, the statistic converges toward some “true” value. Here, we observe that *p*-value,
²⁵⁸ *pd* and the MAP-based *p*-value are consistent only when the null hypothesis is false. In
²⁵⁹ other words, as sample size increases, they tend to reflect more strongly that the effect is
²⁶⁰ present. On the other hand, *ROPE* indices appear as consistent when the effect is absent.

261 Finally, *BFs* are consistent both when the effect is absent and when it is present, and *BF*
262 (*vs. ROPE*), compared to *BF* (*vs. 0*), is more sensitive to sample size when the null
263 hypothesis is true, and *ROPE (full)* is overall slightly more consistent than *ROPE (95%)*.

264 **Impact of Noise**

265 **Figure 3** shows the indices' sensitivity to noise. Unlike the patterns of sensitivity to
266 sample size, the indices display more similar patterns in their sensitivity to noise (or
267 magnitude of effect). All indices are unidirectional impacted by noise: as noise increases,
268 the observed coefficients decrease in magnitude, and the indices become less "pronounced"
269 (respectively to their direction). However, it is interesting to note that the variability of
270 the indices seems differently impacted by noise. For the *p*-values, the *pd* and the ROPE
271 indices, the variability increases as the noise increases. In other words, small variation in
272 small observed coefficients can yield very different values. On the contrary, the variability
273 of *BFs* decreases as the true effect tends toward 0. For the MAP-based *p*-value, the
274 variability appears to be the highest for moderate amount of noise. This behavior seems
275 consistent across model types.

276 Consistently with **Figure 3**, the model investigating the sensitivity of noise when an
277 effect is present (as there is only noise in the absence of effect), adjusted for sample size,
278 suggests that *BFs* (especially *vs. ROPE*), followed by the MAP-based *p*-value and
279 percentages in *ROPE*, are the most sensitive to noise. As noise is a proxy of effect size
280 (linearly related to the absolute value of the coefficient of the parameter), this result
281 highlights the fact that these indices are sensitive to the magnitude of the effect. For
282 example, as noise increases, evidence for an effect becomes weak, and data seems to support
283 the absence of an effect (or at the very least the presence of a negligible effect), which is
284 reflected in *BFs* being consistently smaller than 1. On the other hand, as the *p*-value and
285 the *pd* quantify evidence only for the presence of an effect, as noise increases, they are
286 become more dependent on larger sample size to be able to detect the presence of an effect.

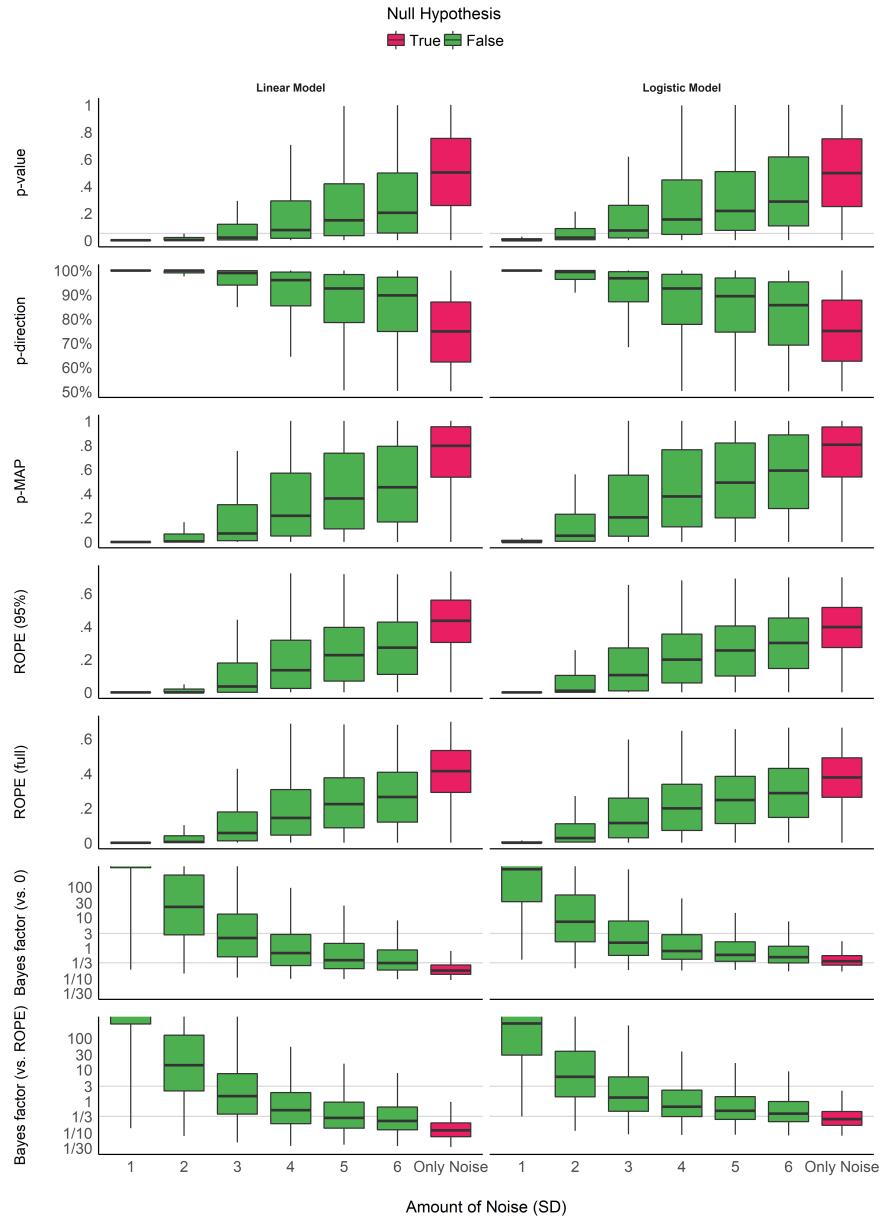


Figure 3. Impact of Noise. The noise corresponds to the standard deviation of the Gaussian noise that was added to the generated data. It is related to the magnitude the parameter (the more noise there is, the smaller the coefficient). Grey vertical lines for *p*-values and Bayes factors represent commonly used thresholds. The scale is capped for the Bayes factors as these extend to infinity.

Table 2

Sensitivity to noise. This table shows the standardized coefficient between noise and the value of each index when the true effect is present, adjusted for sample size and stratified by model type. The stronger the coefficient is, the stronger the relationship with noise.

Index	Linear Models /	Logistic Models /
	Presence of Effect	Presence of Effect
p-value	0.35	0.40
p-direction	0.36	0.40
p-MAP	0.55	0.60
ROPE (95%)	0.45	0.45
ROPE (full)	0.46	0.45
Bayes factor (vs. 0)	0.79	0.65
Bayes factor (vs. ROPE)	0.81	0.67

²⁸⁷ **Relationship with the frequentist *p*-value**

²⁸⁸ **Figure 4** suggests that the *pd* has a 1:1 correspondence with the frequentist *p*-value
²⁸⁹ (through the formula $p_{two-sided} = 2 * (1 - p_d)$). *BF* indices still appear as having a severely
²⁹⁰ non-linear relationship with the frequentist index, mostly due to the fact that smaller
²⁹¹ *p*-values correspond to stronger evidence in favor of the presence of an effect, but the
²⁹² reverse is not true. *ROPE*-based percentages appear to be only weakly related to *p*-values.
²⁹³ Critically, their relationship seems to be strongly dependent on sample size.

²⁹⁴ **Figure 5** shows equivalence between *p*-value thresholds (.1, .05, .01, .001) and the
²⁹⁵ Bayesian indices. As expected, the *pd* has the sharpest thresholds (95%, 97.5%, 99.5% and
²⁹⁶ 99.95%, respectively). For logistic models, these threshold points appear as more
²⁹⁷ conservative (i.e., Bayesian indices have to be more “pronounced” to reach the same level
²⁹⁸ of significance). This sensitivity to model type is the strongest for *BFs* (which is possibly
²⁹⁹ related to the difference in the prior specification for these two types of models).

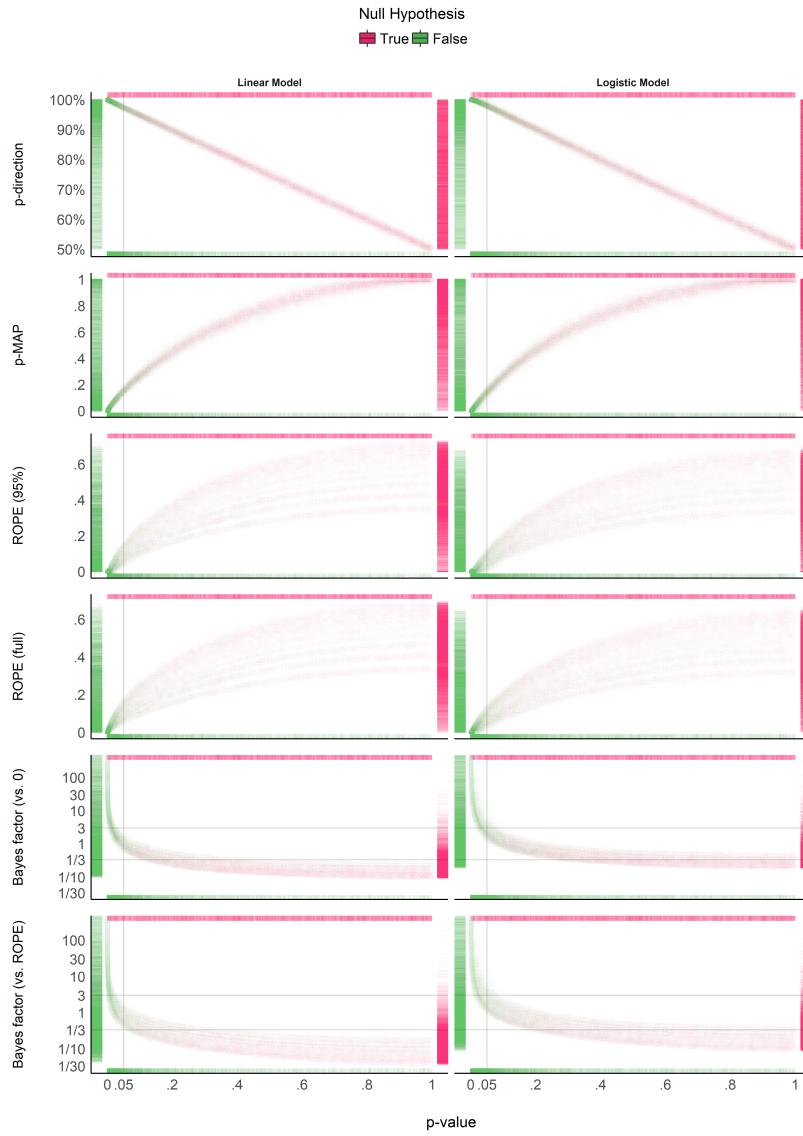


Figure 4. Relationship with the frequentist $*p*$ -value. In each plot, the $*p*$ -value densities are visualized by the marginal top (absence of true effect) and bottom (presence of true effect) markers, whereas on the left (presence of true effect) and right (absence of true effect), the markers represent the density of the index of interest. Different point shapes, representing different sample sizes, specifically illustrate its impact on the percentages in ROPE, for which each "curve line" is associated with one sample size (the bigger the sample size, the higher the percentage in ROPE).

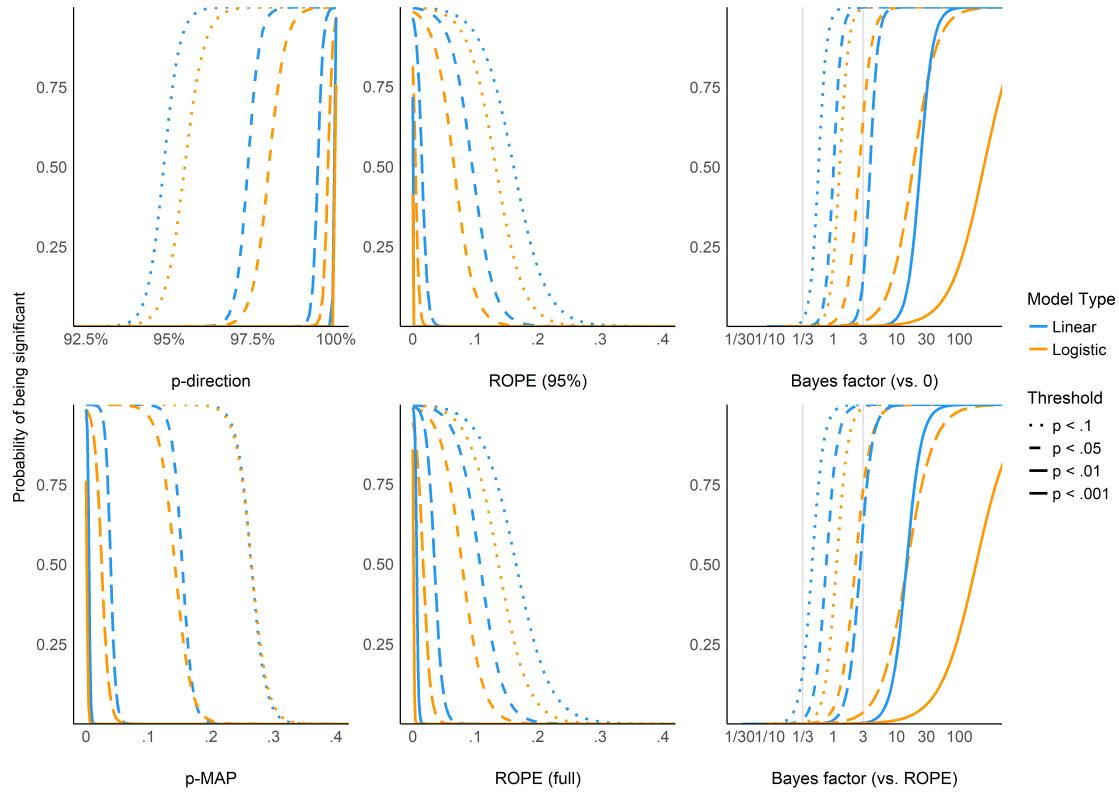


Figure 5. The probability of reaching different p -value based significance thresholds (.1, .05, .01, .001 for solid, long-dashed, short-dashed and dotted lines, respectively) for different values of the corresponding Bayesian indices.

300 Relationship between ROPE (full), pd and BF (vs. ROPE)

301 **Figure 6** suggests that the relationship between the *ROPE (full)* and the *pd* might
 302 be strongly affected by the sample size, and subject to differences across model types. This
 303 seems to echo the relationship between *ROPE (full)* and *p*-value, the latter having a 1:1
 304 correspondence with *pd*. On the other hand, the *ROPE (full)* and the *BF (vs. ROPE)* seem
 305 very closely related within the same model type, reflecting their formal relationship (see
 306 definition of *BF (vs. ROPE)* above). Overall, these results help to demonstrate *ROPE*
 307 (*full*) and *BF (vs. ROPE)*'s consistency both in case of presence and absence of a true
 308 effect, whereas the *pd*, being equivalent to the *p*-value, is only consistent when the true
 309 effect is absent.

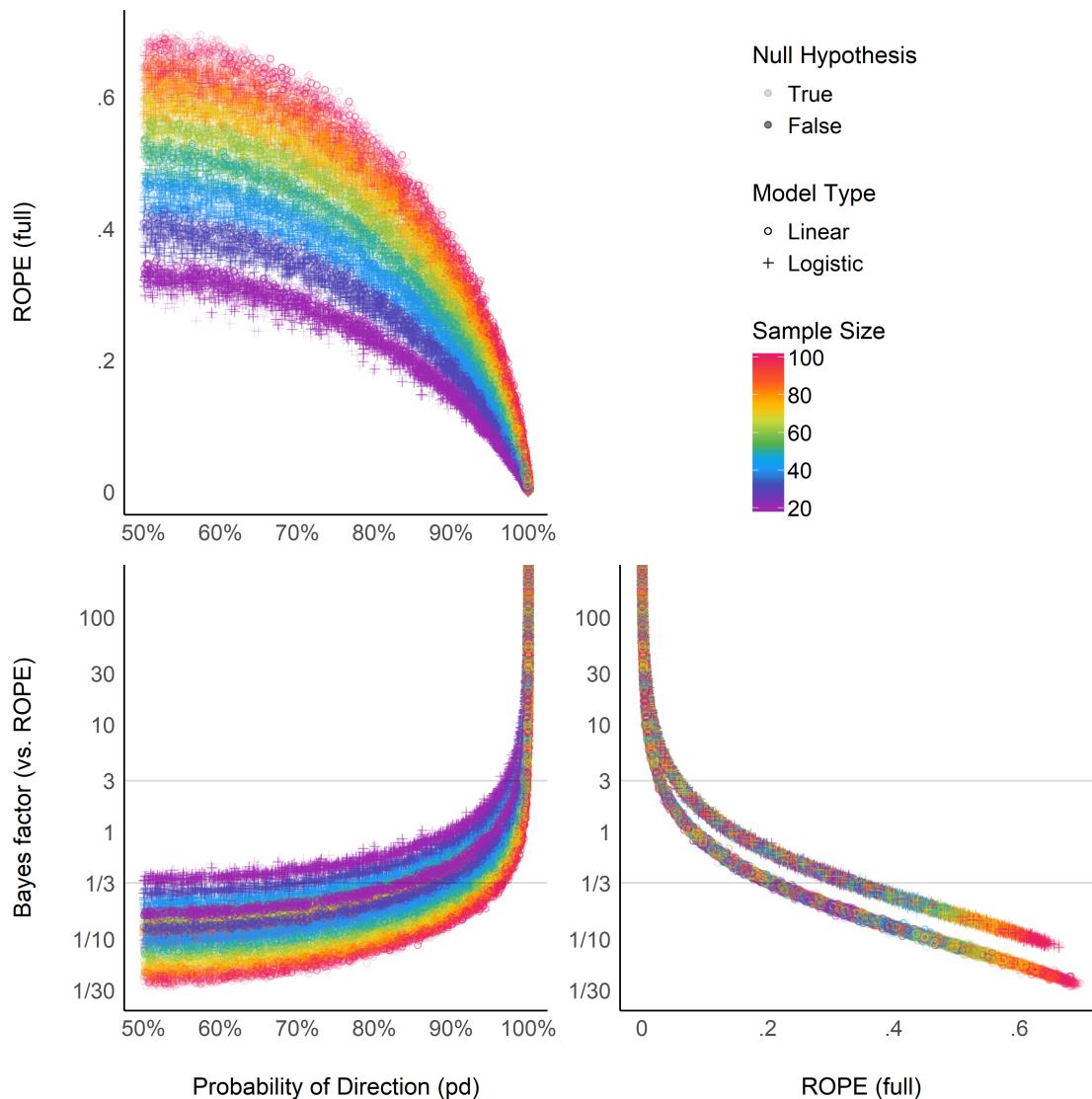


Figure 6. Relationship between three Bayesian indices: The Probability of Direction (*pd*), the percentage of the full posterior distribution in the ROPE, and the Bayes factor (*vs.* ROPE).

310

Discussion

311 Based on the simulation of linear and logistic models, the present work aimed to
 312 compare several Bayesian indices of effect “significance” (see **Table 3**), providing visual
 313 representations of the “behavior” of such indices in relationship with important sources of
 314 variance such as sample size, noise and effect presence, as well as comparing them with the

315 well-known and widely used frequentist p -value.

316 The results tend to suggest that the investigated indices could be separated into two
317 categories. The first group, including the pd and the MAP-based p -value, presents similar
318 properties to those of the frequentist p -value: they are sensitive only to the amount of
319 evidence for the alternative hypothesis (i.e., when an effect is truly present). In other
320 words, these indices are not able to reflect the amount of evidence in favor of the null
321 hypothesis (Rouder & Morey, 2012; Rouder, Speckman, Sun, Morey, & Iverson, 2009). A
322 high value suggests that the effect exists, but a low value indicates *uncertainty* regarding
323 its existence (but not certainty that it is non-existent). The second group, including ROPE
324 and Bayes factors, seem sensitive to both presence and absence of effect, accumulating
325 evidence as the sample size increases. However, ROPE seems particularly suited to provide
326 evidence in favor of the null hypothesis. Consistent with this, combining Bayes factors with
327 ROPE (BF *vs.* ROPE), as compared to Bayes factors against the point-null (BF *vs.* 0),
328 leads to a higher sensitivity to null-effects (Morey & Rouder, 2011; Rouder & Morey, 2012).

329 We also showed that besides sharing similar properties, the pd has a 1:1
330 correspondence with the frequentist p -value, being its Bayesian equivalent. Bayes factors,
331 however, appear to have a severely non-linear relationship with the frequentist index, which
332 is to be expected from their mathematical definition and their sensitivity when the null
333 hypothesis is true. This in turn can lead to surprising conclusions. For instance, Bayes
334 factors lower than 1, which are considered as providing evidence *against* the presence of an
335 effect, can still correspond to a “significant” frequentist p -value (see **Figures 3 and 4**).
336 ROPE indices are more closely related to the p -value, as their relationship appears
337 dependent on another factor: the sample size. This suggests that the ROPE encapsulates
338 additional information about the strength of evidence.

339 What is the point of comparing Bayesian indices with the frequentist p -value,
340 especially after having pointed out its many flaws? While this comparison may seem

341 counter-intuitive (as Bayesian thinking is intrinsically different from the frequentist
342 framework), we believe that this juxtaposition is interesting for didactic reasons. The
343 frequentist *p*-value “speaks” to many and can thus be seen as a reference and a way to
344 facilitate the shift toward the Bayesian framework. Thus, pragmatically documenting such
345 bridges can only foster the understanding of the methodological issues that our field is
346 facing, and in turn act against dogmatic adherence to a framework. This does not
347 preclude, however, that a change in the general paradigm of significance seeking and
348 “p-hacking” is necessary, and that Bayesian indices are fundamentally different from the
349 frequentist *p*-value, rather than mere approximations or equivalents.

350 Critically, while the purpose of these indices was solely referred to as *significance* until
351 now, we would like to emphasize the nuanced perspective of existence-significance testing
352 as a dual-framework for parameter description and interpretation. The idea supported here
353 is that there is a conceptual and practical distinction, and possible dissociation to be made,
354 between an effect’s existence *and* its significance. In this context, *existence* is simply
355 defined as the consistency of an effect in one particular direction (i.e., positive or negative),
356 without any assumptions or conclusions as to its size, importance, relevance or meaning. It
357 is an objective feature of an estimate (tied to its uncertainty). On the other hand,
358 *significance* would be here re-framed following its original literally definition such as “being
359 worthy of attention” or “importance”. An effect can be considered significant if its
360 magnitude is higher than some given threshold. This aspect can be explored, to a certain
361 extent, in an objective way with the concept of *practical equivalence* (Kruschke, 2014;
362 Lakens, 2017; Lakens et al., 2018), which suggests the use of a range of values assimilated
363 to the absence of an effect (ROPE). If the effect falls within this range, it is considered to
364 be non-significant *for practical reasons*: the magnitude of the effect is likely to be too small
365 to be of high importance in real-world scenarios or applications. Nevertheless, *significance*
366 also withholds a more subjective aspect, corresponding to its contextual meaningfulness
367 and relevance. This, however, is usually dependent on the literature, priors, novelty, context

Table 3

Summary of Bayesian Indices of Effect Existence and Significance.

Index	Interpretation	Definition	Strengths	Limitations
Probability of Direction (pd)	Probability that an effect is of the same sign as the median's.	Proportion of the posterior distribution of the same sign than the median's.	Straightforward computation and interpretation. Objective property of the posterior distribution. 1:1 correspondence with the frequentist p-value.	Limited information favoring the null hypothesis.
MAP-based p-value	Relative odds of the presence of an effect against 0.	Density value at 0 divided by the density value at the mode of the posterior distribution.	Straightforward computation. Objective property of the posterior distribution	Limited information favoring the null hypothesis. Relates on density approximation. Indirect relationship between mathematical definition and interpretation.
ROPE (95%)	Probability that the credible effect values are not negligible.	Proportion of the 95% CI inside of a range of values defined as the ROPE.	Provides information related to the practical relevance of the effects.	A ROPE range needs to be arbitrarily defined. Sensitive to the scale (the unit) of the predictors. Not sensitive to highly significant effects.
ROPE (full)	Probability that the effect possible values are not negligible.	Proportion of the posterior distribution inside of a range of values defined as the ROPE.	Provides information related to the practical relevance of the effects.	A ROPE range needs to be arbitrarily defined. Sensitive to the scale (the unit) of the predictors.
Bayes factor (vs. 0)	The degree by which the probability mass has shifted away from or towards the null value, after observing the data.	Ratio of the density of the null value between the posterior and the prior distributions.	An unbounded continuous measure of relative evidence. Allows statistically supporting the null hypothesis.	Sensitive to selection of prior distribution shape, location and scale.
Bayes factor (vs. ROPE)	The degree by which the probability mass has into or outside of the null interval (ROPE), after observing the data.	Ratio of the odds of the posterior vs the prior distribution falling inside of the range of values defined as the ROPE.	An unbounded continuous measure of relative evidence. Allows statistically supporting the null hypothesis. Compared to the BF (vs 0), evidence is accumulated faster for the null when the null is true.	Sensitive to selection of prior distribution shape, location and scale. Additionally, a ROPE range needs to be arbitrarily defined, which is sensitive to the scale (the unit) of the predictors.

368 or field, and thus cannot be objectively or neutrally assessed using a statistical index alone.

369 While indices of existence and significance can be numerically related (as shown in
370 our results), the former is conceptually independent from the latter. For example, an effect
371 for which the whole posterior distribution is concentrated within the [0.0001, 0.0002] range
372 would be considered to be positive with a high level of certainty (and thus, *existing* in that
373 direction), but also not significant (i.e., too small to be of any practical relevance).

374 Acknowledging the distinction and complementary nature of these two aspects can in turn
375 enrich the information and usefulness of the results reported in psychological science (for
376 practical reasons, the implementation of this dual-framework of existence-significance
377 testing is made straightforward through the *bayestestR* open-source package for R;
378 Makowski et al., 2019). In this context, the *pd* and the MAP-based *p*-value appear as
379 indices of effect existence, mostly sensitive to the certainty related to the direction of the
380 effect. ROPE-based indices and Bayes factors are indices of effect significance, related to
381 the magnitude and the amount of evidence in favor of it (see also a similar discussion of
382 statistical significance vs. effect size in the frequentist framework; e.g., Cohen, 1994)

383 The inherent subjectivity related to the assessment of significance is one of the
384 practical limitations of ROPE-based indices (despite being, conceptually, an asset, allowing
385 for contextual nuance in the interpretation), as they require an explicit definition of the
386 non-significant range (the ROPE). Although default values have been reported in the
387 literature (for instance, half of a “negligible” effect size reference value; Kruschke, 2014), it
388 is critical to reproducibility and transparency that the researcher’s choice is explicitly
389 stated (and, if possible, justified). Beyond being arbitrary, this range also has hard limits
390 (for instance, contrary to a value of 0.0499, a value of 0.0501 would be considered
391 non-negligible if the range ends at 0.05). This reinforces a categorical and clustered
392 perspective of what is by essence a continuous space of possibilities. Importantly, as this
393 range is fixed to the scale of the response (it is expressed in the unit of the response),
394 ROPE indices are sensitive to changes in the scale of the predictors. For instance,

negligible results may change into non-negligible results when predictors are scaled up (e.g. reaction times expressed in seconds instead of milliseconds), which one inattentive or malicious researcher could misleadingly present as “significant” (note that indices of existence, such as the pd , would not be affected by this). Finally, the ROPE definition is also dependent on the model type, and selecting a consistent or homogeneous range for all the families of models is not straightforward. This can make comparisons between model types difficult, and an additional burden when interpreting ROPE-based indices. In summary, while a well-defined ROPE can be a powerful tool to give a different and new perspective, it also requires extra caution on the parts of authors and readers.

As for the difference between ROPE (95%) and ROPE (full), we suggest reporting the latter (i.e., the percentage of the whole posterior distribution that falls within the ROPE instead of a given proportion of CI). This bypasses the use of another arbitrary range (95%) and appears to be more sensitive to delineate highly significant effects). Critically, rather than using the percentage in ROPE as a dichotomous, all-or-nothing decision criterion, such as suggested by the original equivalence test (Kruschke, 2014), we recommend using the percentage as a continuous index of significance (with explicitly specified cut-off points if categorization is needed, for instance 5% for significance and 95% for non-significance).

Our results underline the Bayes factor as an interesting index, able to provide evidence in favor or against the presence of an effect. Moreover, its easy interpretation in terms of odds in favor or against one hypothesis or another makes it a compelling index for communication. Nevertheless, one of the main critiques of Bayes factors is its sensitivity to priors (shown in our results here through its sensitivity to model types, as priors’ odds for logistic and linear models are different). Moreover, while the BF appears even better when compared with a ROPE than when compared with a point-null, it also carries all the limitations related to ROPE specification mentioned above. Thus, we recommend using Bayes factors (preferentially *vs.* a ROPE) if the user has explicitly specified (and has a rationale for) informative priors (often called “subjective” priors; Wagenmakers, 2007). In

422 the end, there is a relative proximity between Bayes factors (*vs.* ROPE) and the
423 percentage in ROPE (full), consistent with their mathematical relationship.

424 Being quite different from the Bayes factor and ROPE indices, the Probability of
425 Direction (*pd*) is an index of effect existence representing the certainty with which an effect
426 goes in a particular direction (i.e., is positive or negative). Beyond its simplicity of
427 interpretation, understanding and computation, this index also presents other interesting
428 properties. It is independent from the model, i.e., it is solely based on the posterior
429 distributions and does not require any additional information from the data or the model.
430 Contrary to ROPE-based indices, it is robust to the scale of both the response variable and
431 the predictors. Nevertheless, this index also presents some limitations. Most importantly,
432 the *pd* is not relevant for assessing the size or importance of an effect and is not able to
433 provide information *in favor* of the null hypothesis. In other words, a high *pd* suggests the
434 presence of an effect but a small *pd* does not give us any information about how plausible
435 the null hypothesis is, suggesting that this index can only be used to eventually reject the
436 null hypothesis (which is consistent with the interpretation of the frequentist *p*-value). In
437 contrast, BFs (and to some extent the percentage in ROPE) increase or decrease as the
438 evidence becomes stronger (more data points), in both directions.

439 Much of the strengths of the *pd* also apply to the MAP-based *p*-value. Although
440 possibly showing some superiority in terms of sensitivity as compared to it, it also presents
441 an important limitation. Indeed, the MAP is mathematically dependent on the density at
442 0 and at the mode. However, the density estimation of a continuous distribution is a
443 statistical problem on its own and many different methods exist. It is possible that
444 changing the density estimation may impact the MAP-based *p*-value with unknown results.
445 The *pd*, however, has a linear relationship with the frequentist *p*-value, which is in our
446 opinion an asset.

447 After all the criticism regarding the frequentist *p*-value, it may appear contradictory

448 to suggest the usage of its Bayesian empirical equivalent. The subtler perspective that we
449 support is that the *p*-value is not an intrinsically bad, or wrong, index. Instead, it is its
450 misuse, misunderstanding and misinterpretation that fuels the decay of the situation into
451 the crisis. *Interestingly, the proximity between the pd and the p-value follows the original*
452 *definition of the latter (Fisher, 1925) as an index of effect existence rather than*
453 *significance (as in “worth of interest”; Cohen, 1994)*. Addressing this confusion, the
454 Bayesian equivalent has an intuitive meaning and interpretation, contributing to making
455 more obvious the fact that all thresholds and heuristics are arbitrary. In summary, the
456 mathematical and interpretative transparency of the *pd*, and its conceptualization as an
457 index of effect existence, offer valuable insight into the characterization of Bayesian results,
458 and its practical proximity with the frequentist *p*-value makes it a perfect metric to ease
459 the transition of psychological research into the adoption of the Bayesian framework.

460 Our study has some limitations. First, our simulations were based on simple linear
461 and logistic regression models. Although these models are widespread, the behavior of the
462 presented indices for other model families or types, such as count models or mixed effects
463 models, still needs to be explored. Furthermore, we only tested continuous predictors. The
464 indices may behave differently when varying the type of predictor (binary, ordinal) as well.
465 Finally, we limited our simulations to small sample sizes, for the reason that data is
466 particularly noisy in small samples, and experiments in psychology often include only a
467 limited number of subjects. However, it is possible that the indices converge (or diverge)
468 for larger samples. Importantly, before being able to draw a definitive conclusion about the
469 qualities of these indices, further studies should investigate the robustness of these indices
470 to sampling characteristics (*e.g.*, sampling algorithm, number of iterations, chains,
471 warm-up) and the impact of prior specification (Kass & Raftery, 1995; Kruschke, 2011;
472 Vanpaemel, 2010), all of which are important parameters of Bayesian statistics.

473

Reporting Guidelines

474 How can the current observations be used to improve statistical good practices in
475 psychological science? Based on the present comparison, we can start outlining the
476 following guidelines. As *existence* and *significance* are complementary perspectives, we
477 suggest using at minimum one index of each category. As an objective index of effect
478 existence, the *pd* should be reported, for its simplicity of interpretation, its robustness and
479 its numeric proximity to the well-known frequentist *p*-value; As an index of significance
480 either the *BF* (*vs.* *ROPE*) or the *ROPE* (*full*) should be reported, for their ability to
481 discriminate between presence and absence of effect (De Santis, 2007) and the information
482 they provide related to evidence of the size of the effect. Selection between the *BF*
483 (*vs.* *ROPE*) or the *ROPE* (*full*) should depend on the informativeness of the priors used -
484 when uninformative priors are used, and there is little prior knowledge regarding the
485 expected size of the effect, the *ROPE* (*full*) should be reported as it reflects only the
486 posterior distribution and is not sensitive to the width of a wide-range of prior scales
487 (Rouder, Haaf, & Vandekerckhove, 2018). On the other hand, in cases where informed
488 priors are used, reflecting prior knowledge regarding the expected size of the effect, *BF*
489 (*vs.* *ROPE*) should be used.

490

Defining appropriate heuristics to aid in interpretation is beyond the scope of this
paper, as it would require testing them on more natural datasets. Nevertheless, if we take
the frequentist framework and the existing literature as a reference point, it seems that
95%, 97% and 99% may be relevant reference points (i.e., easy-to-remember values) for the
pd. A concise, standardized, reference template sentence to describe the parameter of a
model including an index of point-estimate, uncertainty, existence, significance and effect
size (Cohen, 1988) could be, in the case of *pd* and *BF*:

497

“There is moderate evidence ($BF_{ROPE} = 3.44$) [*BF* (*vs.* *ROPE*)] in favor of the
presence of effect of X, which has a probability of 98.14% [*pd*] of being negative

499 (*Median = -5.04, 89%CI[-8.31., 0.12]*), and can be considered to be small
500 (*Std.Median = -0.29*) [*standardized coefficient*]”

501 And if the user decides to use the percentage in ROPE instead of the *BF*:

502 “The effect of X has a probability of 98.14% [*pd*] of being negative (*Median = -5.04,*
503 *89%CI[-8.31, 0.12]*), and can be considered to be small (*Std.Median = -0.29*)
504 [*standardized coefficient*] and significant (0.82% in *ROPE*) [*ROPE (full)*]”.

505 Data Availability

506 In the spirit of open and honest science, the full R code used for data generation,
507 data processing, figures creation and manuscript compiling is available on GitHub at https://github.com/easystats/easystats/tree/master/publications/makowski_2019_bayesian.

509 Ethics Statement

510 No human participants, but the authors of the present manuscript, were used to
511 produce the current study. The latter verbally reported being endowed with a feeling of
512 free-will at the moment of writing.

513 Author Contributions

514 DM conceived and coordinated the study. DM, MSB and DL participated in the
515 study design, statistical analysis, data interpretation and manuscript drafting. DL
516 supervised the manuscript drafting. AC performed a critical review of the manuscript,
517 assisted with manuscript drafting and provided funding for publication. All authors read
518 and approved the final manuscript.

Conflict of Interest Statement

519
520 The authors declare that the research was conducted in the absence of any
521 commercial or financial relationships that could be construed as a potential conflict of
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523
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529

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