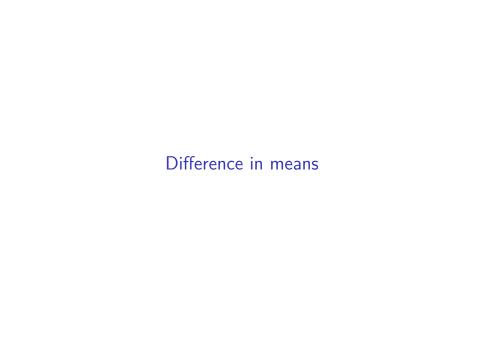
Lecture 12: T-Test

Jacob M. Montgomery

Quantitative Political Methodology



Roadmap

Last class

- Now we want to look at two variables
- Our specific aim is to understand if X causes Y

This class:

- ► Two sample hypothesis tests (large sample)
- ► Two sample hypothesis tests (small sample)

Midterms

Midterms will be given back at the end of the class

- ▶ 34 A's
- ▶ 11 A-
- ▶ 5 B+
- ▶ 2 B's
- ▶ 1 Lower

Class business

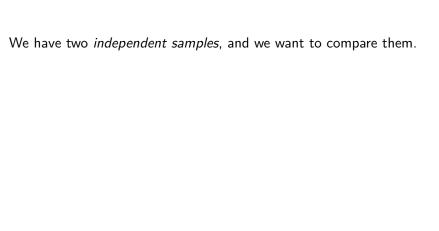
- PS 4 is due on Wednesday
- ► Three groups have already scheduled meetings with me on topics. Get on it.

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 - Do women get paid less than men?
 - Do ideological extremists vote at higher rates than moderates?
 - This also allows us to estimate ATE
- Today we will learn how to compare two independent samples to estimate the ATE.
 - Large samples
 - Small samples (pooled variance)



We have two *independent samples*, and we want to compare them. Our data will look like this.

Variable 1 (Outcome or response)	Variable 2 (Explanatory or grouping)
2.1	1
2.4	0
3.0	0
1.79	1
:	;

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Standard Dev.	S_1	S_2

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Means	\bar{y}_1	\bar{y}_2
Standard Dev.	S_1	S_2

What we want to do (first) is to construct a confidence interval for $\mu_2 - \mu_1$. We want to estimate this *difference*.

Estimate \pm Test statistic \times Standard Error

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$$(\bar{y_2} - \bar{y_1}) \pm Z \times \hat{\sigma}_{\bar{y_2} - \bar{y_1}}$$

The standard error is:

$$\hat{\sigma}_{\bar{y_2} - \bar{y_1}} = \sqrt{\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2}}$$

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$$H_0: \mu_2 = \mu_1$$

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$$H_{\mathsf{a}}:\mu_2\neq\mu_1\Rightarrow H_{\mathsf{a}}:\mu_2-\mu_1\neq 0$$

$$Z = \frac{\mathsf{Estimate} - \mathsf{Null}}{\mathsf{Standard}}$$

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$$Z = \frac{\mathsf{Estimate - Null}}{\mathsf{Standard Error}} = \frac{(\bar{y_2} - \bar{y_1}) - 0}{\hat{\sigma}_{\bar{y_2} - \bar{y_1}}}$$

We can also do hypothesis testing about differences.

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$$Z = \frac{\mathsf{Estimate - Null}}{\mathsf{Standard Error}} = \frac{(\bar{y_2} - \bar{y_1}) - 0}{\hat{\sigma}_{\bar{y_2} - \bar{y_1}}}$$

Just as before, we use this test statistic to calculate a p-value.

Is this our political world?



We are less extreme than (many of us) think we are

TABLE 1 Liberal and Conservative Positions, as Perceived by Respondents in Study 1

	Role of Government		Environmentalism	
	Liberals	Conservatives	Liberals	Conservatives
Actual mean position	3.71 (0.08) (n=444)	5.34 (0.08) (n=342)	3.55 (0.07) (n=342)	4.74 (0.08) (n=445)
Mean estimate by liberal respondents	3.45**	5.52**	3.32**	5.39***
Mean estimate by conservative respondents	(0.08) (n=434) 2.74***	(0.08) (n=434) 5.64**	(0.07) (n=436) 2.81***	(0.07) (n=435) 5.12***
Mean estimate by moderate respondents	(0.10) (n=305) 3.63	(0.08) (n=306) 5.16**	(0.10) (n=305) 3.60	(0.08) (n=306) 4.89*
Wear estimate by moderate respondents	(0.08) (n=431)	(0.08) (n=431)	(0.08) (n=432)	(0.08) (n=432)

Note: Standard errors in parentheses. Two-sided t-tests of the hypothesis that the mean estimate equals the actual mean position. Asterisks denote levels of statistical significance: *p < .10; **p < .05; ***p < .001.

What is the effect of knowing that people are not as extreme as we think they are?

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Experimental design:

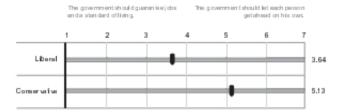
- Ask: Individuals are asked to estimate the political views of conservative and liberal voters and then asked about their own political views.
- ► *Tell*: Individuals are told the political views of conservative and liberal voters and then asked about their own political views.
- Distort: Individuals are told that the political views of conservative and liberal voters are more polarized than they are and then asked about their own political views.

Source: Douglas J. Ahler. 2014. "Self-Fulfilling Misperceptions of Public Polarization." Journal of Politics 76 (3): 607-620.

TELL

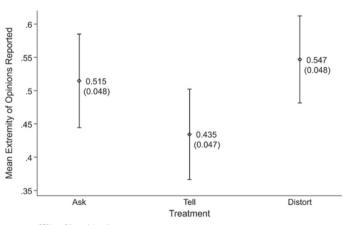
Respondents to a recent national survey were asked the following question: "Some people feet the government in Washington should see to it that every person has a job and a good standard of living. Suppose these people are at one end of a scale, at point 1. Others think the government should just let each person get ahead on their own. Suppose these people are at the other end, at point 7. And, of course, some other people have opinions some where in between, at points 2, 3, 4, 5, or 6. Where would you place yourself on this scale?

The average positions taken by people who call themselves "liberal" and people who call themselves "conservative" are shown below:



Results

FIGURE 3 Mean Extremity of Political Opinion Reported by Study 2 Participants, by Experimental Condition



95% confidence intervals

Example: Polarization Misperception

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	\bar{y}	SE
Ask	0.515	(0.048)
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Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y_2}-\bar{y_1}} =$$

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$$\hat{\sigma}_{\bar{y_2}-\bar{y_1}} = -\frac{1}{0.067} = 1.1$$

Interpret this?

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We are going to do the exact same thing as we did before except that:

- We are going to use the t-distribution instead of the normal (recalling that we have to use degrees of freedom).
- We are going to use a slightly different calculation for standard errors.

Comparing groups with small samples

We will calculate the standard error as:

$$\hat{\sigma}_{\bar{y_2}-\bar{y_1}} = \sqrt{\frac{\hat{\sigma}^2}{n_1} + \frac{\hat{\sigma}^2}{n_2}} = \hat{\sigma}\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

where $\hat{\sigma}^2$ is the **pooled variance** calculate as:

$$\hat{\sigma} = \sqrt{\frac{(n_1 - 1)S_1^2 + (n_2 - 1)S_2^2}{n_1 + n_2 - 2}}$$

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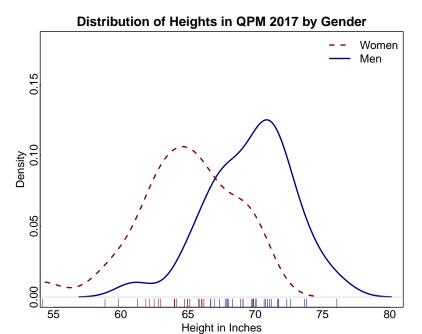
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S	3.84	3.19
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$$4.85 \pm (2.01 \times 0.966) = (2.91, 6.79)$$

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Hypothesis test: $t = \frac{4.85-0}{0.966} \approx 5.02$

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2 * pt(5.02, df = 51, lower.tail = F) ≈ 0