

## Lecture 12: T-Test

Jacob M. Montgomery

Quantitative Political Methodology

Difference in means

# 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.

## Beyond artificial meth problems

- ▶ So far we have calculated hypothesis tests where the null hypothesis is specified in advance.

## Beyond artificial meth problems

- ▶ So far we have calculated hypothesis tests where the null hypothesis is specified in advance.
- ▶ However, in most cases we cannot specify a “base case” in advance.

## Beyond artificial meth problems

- ▶ So far we have calculated hypothesis tests where the null hypothesis is specified in advance.
- ▶ However, in most cases we cannot specify a “base case” in advance. What we really want to be able to do is make relative comparisons.
  - ▶ Do women get paid less than men?
  - ▶ Do ideological extremists vote at higher rates than moderates?
  - ▶ This also allows us to estimate ATE



## Beyond artificial meth problems

- ▶ So far we have calculated hypothesis tests where the null hypothesis is specified in advance.
- ▶ However, in most cases we cannot specify a “base case” in advance. What we really want to be able to do is make relative comparisons.
  - ▶ 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.

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
⋮	⋮

Let's imagine that we have two large samples of men ( $n_1 \geq 20$ ) and women ( $n_2 \geq 20$ ).

Let's imagine that we have two large samples of men ( $n_1 \geq 20$ ) and women ( $n_2 \geq 20$ ). For each sample, we have a sample mean and a sample standard deviation.

	Sample 1	Sample 2
Means	$\bar{y}_1$	$\bar{y}_2$
Standard Dev.	$S_1$	$S_2$

Let's imagine that we have two large samples of men ( $n_1 \geq 20$ ) and women ( $n_2 \geq 20$ ). For each sample, we have a sample mean and a sample standard deviation.

	Sample 1	Sample 2
Means	$\bar{y}_1$	$\bar{y}_2$
Standard Dev.	$S_1$	$S_2$

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

## Confidence interval for difference in means

Estimate  $\pm$  Test statistic  $\times$  Standard Error

## Confidence interval for difference in means

Estimate  $\pm$  Test statistic  $\times$  Standard Error

Here, the CI is:  $(\bar{y}_2 - \bar{y}_1)$



## Confidence interval for difference in means

Estimate  $\pm$  Test statistic  $\times$  Standard Error

Here, the CI is:  $(\bar{y}_2 - \bar{y}_1) \pm Z \times \hat{\sigma}_{\bar{y}_2 - \bar{y}_1}$

## Confidence interval for difference in means

Estimate  $\pm$  Test statistic  $\times$  Standard Error

Here, the CI is:  $(\bar{y}_2 - \bar{y}_1) \pm Z \times \hat{\sigma}_{\bar{y}_2 - \bar{y}_1}$

The standard error is:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2}}$$

## Confidence interval for difference in means

Estimate  $\pm$  Test statistic  $\times$  Standard Error

Here, the CI is:  $(\bar{y}_2 - \bar{y}_1) \pm Z \times \hat{\sigma}_{\bar{y}_2 - \bar{y}_1}$

The standard error is:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2}}$$

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{\hat{\sigma}_{\bar{y}_1}^2 + \hat{\sigma}_{\bar{y}_2}^2}$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

$$H_a : \mu_2 \neq \mu_1$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

$$H_a : \mu_2 \neq \mu_1 \Rightarrow H_a : \mu_2 - \mu_1 \neq 0$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

$$H_a : \mu_2 \neq \mu_1 \Rightarrow H_a : \mu_2 - \mu_1 \neq 0$$

$$Z = \frac{\text{Estimate} - \text{Null}}{\text{Standard Error}}$$



## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

$$H_a : \mu_2 \neq \mu_1 \Rightarrow H_a : \mu_2 - \mu_1 \neq 0$$

$$Z = \frac{\text{Estimate} - \text{Null}}{\text{Standard Error}} = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}}$$

## Hypothesis testing about differences

We can also do hypothesis testing about differences.

$$H_0 : \mu_2 = \mu_1 \Rightarrow H_0 : \mu_2 - \mu_1 = 0$$

$$H_a : \mu_2 \neq \mu_1 \Rightarrow H_a : \mu_2 - \mu_1 \neq 0$$

$$Z = \frac{\text{Estimate} - \text{Null}}{\text{Standard Error}} = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}}$$

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

Is this our political world?



**POLITICAL EXTREMISTS**

## 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** (0.08) (n=434)	5.52** (0.08) (n=434)	3.32** (0.07) (n=436)	5.39*** (0.07) (n=435)
Mean estimate by conservative respondents	2.74*** (0.10) (n=305)	5.64** (0.08) (n=306)	2.81*** (0.10) (n=305)	5.12*** (0.08) (n=306)
Mean estimate by moderate respondents	3.63 (0.08) (n=431)	5.16** (0.08) (n=431)	3.60 (0.08) (n=432)	4.89* (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?

**Research question:** Does learning that the public is less polarized than we think affect voters' own level of extremity?

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

**Research question:** Does learning that the public is less polarized than we think affect voters' own level of extremity?

**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

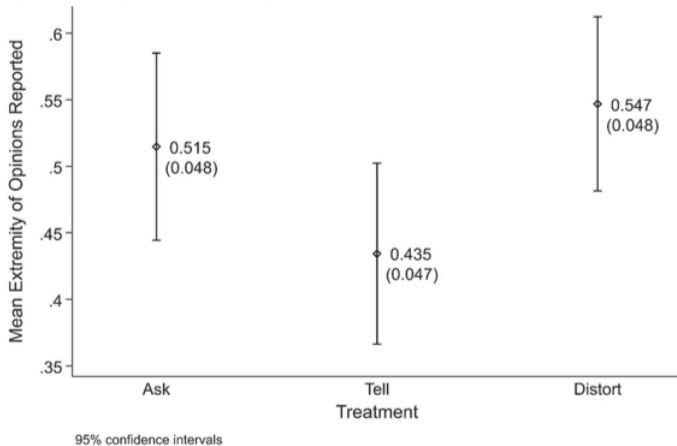
Respondents to a recent national survey were asked the following question: "Some people feel the government in Washington should see to it that every person has a job and a good standard of living. Suppose these people are at one end of a scale, at point 1. Others think the government should just let 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 somewhere 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





## Example: Polarization Misperception

In a survey experiment run using online respondents, is there a significant difference in political extremity (taking values between 0 and 1) for those in the *ask* and *tell* treatment conditions?

## Example: Polarization Misperception

In a survey experiment run using online respondents, is there a significant difference in political extremity (taking values between 0 and 1) for those in the *ask* and *tell* treatment conditions?

( $H_0 : \mu_1 = \mu_2$ )?

	$\bar{y}$	SE
Ask	0.515	(0.048)
Tell	0.435	(0.047)
Distort	0.547	(0.048)

## Example: Polarization Misperception

In a survey experiment run using online respondents, is there a significant difference in political extremity (taking values between 0 and 1) for those in the *ask* and *tell* treatment conditions?

( $H_0 : \mu_1 = \mu_2$ )?

	$\bar{y}$	SE
Ask	0.515	(0.048)
Tell	0.435	(0.047)
Distort	0.547	(0.048)

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} =$$

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

$$z = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}} =$$

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

$$z = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}} = \frac{0.515 - 0.435}{0.067} =$$

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

$$z = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}} = \frac{0.515 - 0.435}{0.067} = 1.193$$

Interpret this?

`pnorm(1.194, lower.tail=FALSE)=0.116`



Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

$$z = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}} = \frac{0.515 - 0.435}{0.067} = 1.193$$

Interpret this?

`pnorm(1.194, lower.tail=FALSE)=0.116`

95% CI:  $0.08 \pm 1.96 \times ? \Rightarrow (?, ?)$

Let's look at Ask vs. Tell:

$$\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \sqrt{0.048^2 + 0.047^2} = 0.067$$

$$z = \frac{(\bar{y}_2 - \bar{y}_1) - 0}{\hat{\sigma}_{\bar{y}_2 - \bar{y}_1}} = \frac{0.515 - 0.435}{0.067} = 1.193$$

Interpret this?

`pnorm(1.194, lower.tail=FALSE)=0.116`

95% CI:  $0.08 \pm 1.96 \times ? \Rightarrow (?, ?)$  Interpret this?

## Now with small samples

A common assumption we make for small samples is to assume that  $\sigma_1 = \sigma_2$ .

## Now with small samples

A common assumption we make for small samples is to assume that  $\sigma_1 = \sigma_2$ . This allows for exact calculations (although R can do the calculations when this assumption is not met). The alternative, where  $\sigma_1 \neq \sigma_2$  is commonly called “robust.”

## Now with small samples

A common assumption we make for small samples is to assume that  $\sigma_1 = \sigma_2$ . This allows for exact calculations (although R can do the calculations when this assumption is not met). The alternative, where  $\sigma_1 \neq \sigma_2$  is commonly called “robust.”

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:

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

## 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:

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

And to calculate a confidence interval, we will calculate:

$$(\bar{y}_2 - \bar{y}_1) \pm t_{df} \times \hat{\sigma}_{\bar{y}_2 - \bar{y}_1}$$

where d.f. =  $(n_1 - 1) + (n_2 - 1)$

## 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:

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

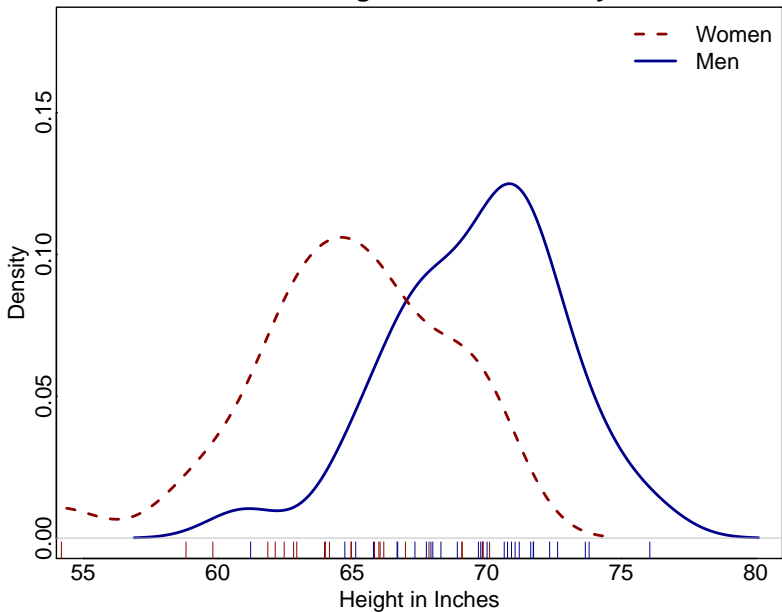
And to calculate a confidence interval, we will calculate:

$$(\bar{y}_2 - \bar{y}_1) \pm t_{df} \times \hat{\sigma}_{\bar{y}_2 - \bar{y}_1}$$

where d.f. =  $(n_1 - 1) + (n_2 - 1) = n_1 + n_2 - 2$



**Distribution of Heights in QPM 2017 by Gender**



## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

►  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

►  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$

►  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

►  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$

►  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$

►  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

- ▶  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$
- ▶  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$
- ▶  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$
- ▶  $d.f. = 24 + 29 - 2 = 51$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

- ▶  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$
- ▶  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$
- ▶  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$
- ▶  $d.f. = 24 + 29 - 2 = 51$
- ▶  $t_{51,.05} = \text{qt}(.025, df = 51, \text{lower.tail} = \text{FALSE}) = 2.01$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

- ▶  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$
- ▶  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$
- ▶  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$
- ▶  $d.f. = 24 + 29 - 2 = 51$
- ▶  $t_{51,.05} = \text{qt}(.025, df = 51, \text{lower.tail} = \text{FALSE}) = 2.01$

95% CI:  $4.85 \pm (2.01 \times 0.982) = (2.88, 6.62)$



## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

- ▶  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$
- ▶  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$
- ▶  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$
- ▶  $d.f. = 24 + 29 - 2 = 51$
- ▶  $t_{51,.05} = \text{qt}(.025, df = 51, \text{lower.tail} = \text{FALSE}) = 2.01$

95% CI:  $4.85 \pm (2.01 \times 0.982) = (2.88, 6.62)$  Interpret?

Hypothesis test:  $t = \frac{4.85 - 0}{0.982} \approx 4.94$

## Example: Height of men and women WashU

	Women	Men
Mean	64.77	69.62
S	3.84	3.19
n	24	29

- ▶  $\bar{y}_2 - \bar{y}_1 = 69.62 - 64.77 = 4.85$
- ▶  $\hat{\sigma} = \sqrt{\frac{(29-1)3.19^2 + (24-1)3.84^2}{29+24-2}} = 3.56$
- ▶  $\hat{\sigma}_{\bar{y}_2 - \bar{y}_1} = \hat{\sigma} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} = 3.56 \sqrt{\frac{1}{24} + \frac{1}{29}} = 0.982$
- ▶  $d.f. = 24 + 29 - 2 = 51$
- ▶  $t_{51,.05} = \text{qt}(.025, df = 51, \text{lower.tail} = \text{FALSE}) = 2.01$

95% CI:  $4.85 \pm (2.01 \times 0.982) = (2.88, 6.62)$  Interpret?

Hypothesis test:  $t = \frac{4.85 - 0}{0.982} \approx 4.94$

$2 * \text{pt}(4.94, df = 51, \text{lower.tail} = \text{F}) \approx 0$