

Program Code: J620-002-4:2020

**Program Name: FRONT-END SOFTWARE** 

DEVELOPMENT

**Title: Hypothesis Testing with NHANES Dataset** 

Name: Chong Mun Chen

IC Number: 960327-07-5097

Date: 13/7/2023

Introduction: Finding the T-statistic and P value using pooled standard error and the ztest method from the statsmodels package.

Conclusion: The ztest method can use either two samples, or one sample and the mean to calculate the T-statistic and P value, while the pooled standard error can be used with the difference in mean to find the T-statistic and P value.

# Case Study - Hypothesis testing with NHANES Data

In this notebook we will explore formal hypothesis testing using the <u>NHANES</u> (<u>https://www.cdc.gov/nchs/nhanes/index.htm</u>) data.

It is important to note that the NHANES data are a "complex survey". The data are not an independent and representative sample from the target population. Proper analysis of complex survey data should make use of additional information about how the data were collected. Since complex survey analysis is a somewhat specialized topic, we ignore this aspect of the data here, and analyze the NHANES data as if it were an independent and identically distributed sample from a population.

First we import the libraries that we will need.

```
In [5]: %matplotlib inline
    import pandas as pd
    import numpy as np
    import seaborn as sns
    import matplotlib.pyplot as plt
    import statsmodels.api as sm
    import scipy.stats.distributions as dist
```

Below we read the data, and convert some of the integer codes to text values. The NHANES codebooks for <a href="SMQ020">SMQ020</a> (<a href="https://wwwn.cdc.gov/Nchs/Nhanes/2015-2016/SMQ\_I.htm#SMQ020">https://wwwn.cdc.gov/Nchs/Nhanes/2015-2016/SMQ\_I.htm#SMQ020</a>), RIAGENDR (<a href="https://wwwn.cdc.gov/Nchs/Nhanes/2015-2016/DEMO\_I.htm#RIAGENDR">https://wwwn.cdc.gov/Nchs/Nhanes/2015-2016/DEMO\_I.htm#DMDCITZN</a>) describe the meanings of the numerical codes.

```
In [7]: # read data
da = pd.read_csv("../../data_samples/nhanes_2015_2016.csv")
da.head()
```

# Out[7]:

	SEQN	ALQ101	ALQ110	ALQ130	SMQ020	RIAGENDR	RIDAGEYR	RIDRETH1	DMDCITZN	I
0	83732	1.0	NaN	1.0	1	1	62	3	1.0	_
1	83733	1.0	NaN	6.0	1	1	53	3	2.0	
2	83734	1.0	NaN	NaN	1	1	78	3	1.0	
3	83735	2.0	1.0	1.0	2	2	56	3	1.0	
4	83736	2.0	1.0	1.0	2	2	42	4	1.0	

5 rows × 28 columns

```
In [8]: ## for 'SMQ020x', replace 1: Yes, 2: No, 7: Nan, 9: Nan

da['SMQ020x'] = da['SMQ020']
    reset = {1: 'Yes', 2: 'No', 7: None, 9: None}
    da = da.replace({'SMQ020x':reset})
    da['SMQ020x']
```

```
Out[8]: 0
                  Yes
         1
                  Yes
         2
                  Yes
         3
                   No
         4
                   No
                 . . .
         5730
                 Yes
         5731
                  No
         5732
                  Yes
         5733
                  Yes
         5734
         Name: SMQ020x, Length: 5735, dtype: object
```

```
In [9]: ## for 'RIAGENDRx' replace 1: Male, and 2: Female
         da['RIAGENDRx'] = da['RIAGENDR']
         reset = {1:'Male', 2:'Female'}
         da = da.replace({'RIAGENDRx':reset})
         da['RIAGENDRx']
 Out[9]: 0
                    Male
         1
                    Male
         2
                    Male
         3
                  Female
         4
                  Female
                   . . .
         5730
                  Female
         5731
                    Male
         5732
                  Female
         5733
                    Male
         5734
                  Female
         Name: RIAGENDRx, Length: 5735, dtype: object
In [10]: ## for 'DMDCITZNx' replace 1: Yes, 2: No, 7: Nan, 9: Nan
         da['DMDCITZNx'] = da['DMDCITZN']
         reset = {1: 'Yes', 2: 'No', 7: None, 9: None}
         da = da.replace({'DMDCITZNx':reset})
         da['DMDCITZNx']
Out[10]: 0
                  Yes
         1
                   No
         2
                  Yes
          3
                  Yes
          4
                  Yes
         5730
                  Yes
         5731
                  Yes
         5732
                  Yes
         5733
                   No
         5734
                  Yes
         Name: DMDCITZNx, Length: 5735, dtype: object
```

# Hypothesis tests for two proportions

Comparative tests tend to be used much more frequently than tests comparing one population to a fixed value. A two-sample test of proportions is used to assess whether the proportion of individuals with some trait differs between two sub-populations. For example, we can compare the smoking rates between females and males. Since smoking rates vary strongly with age, we do this in the subpopulation of people between 20 and 25 years of age. In the cell below, we carry out this test without using any libraries, implementing all the test procedures covered elsewhere in the course using Python code. We find that the smoking rate for men is around 10 percentage points greater than the smoking rate for females, and this difference is statistically significant (the p-value is around 0.01).

In [11]: # Drop missing values from SMQ020x, RIDAGEYR and RIAGENDRx
smoke\_da = da.copy()
smoke\_da.dropna(subset = ['SMQ020x', 'RIAGENDRx', 'RIDAGEYR'], inplace=True)
smoke\_da[['SMQ020x', 'RIAGENDRx', 'RIDAGEYR']]

# Out[11]:

	SMQ020x	RIAGENDRx	RIDAGEYR
0	Yes	Male	62
1	Yes	Male	53
2	Yes	Male	78
3	No	Female	56
4	No	Female	42
5730	Yes	Female	76
5731	No	Male	26
5732	Yes	Female	80
5733	Yes	Male	35
5734	No	Female	24

5725 rows × 3 columns

In [12]: # Select only people between 20 and 25 years old for RIDAGEYR
# and store in a new dataframe 'dx'
dx = smoke\_da[(smoke\_da['RIDAGEYR'] >= 20) & (smoke\_da['RIDAGEYR'] <= 25)].cop
dx</pre>

# Out[12]:

	SEQN	ALQ101	ALQ110	ALQ130	SMQ020	RIAGENDR	RIDAGEYR	RIDRETH1	DMDCITZ
6	83741	1.0	NaN	8.0	1	1	22	4	1.0
17	83761	1.0	NaN	1.0	2	2	24	5	2.0
26	83784	1.0	NaN	4.0	1	1	22	2	1.0
38	83809	2.0	2.0	NaN	2	2	20	4	1.0
40	83813	1.0	NaN	2.0	1	1	24	3	1.0
5688	93618	2.0	2.0	NaN	2	1	25	1	2.0
5701	93639	1.0	NaN	2.0	2	1	25	3	1.0
5707	93653	1.0	NaN	3.0	2	2	25	3	1.0
5729	93691	2.0	2.0	NaN	2	1	25	5	2.0
5734	93702	1.0	NaN	2.0	2	2	24	3	1.0

524 rows × 31 columns

```
In [13]: # Summarize the data by caclculating the proportion of yes responses and the so
    reset = {'Yes':1, 'No':0}
    dx = dx.replace({'SMQ020x':reset})
    dx = dx[['SMQ020x', 'RIAGENDRx']]
    dz = dx[['SMQ020x', 'RIAGENDRx']].groupby('RIAGENDRx').agg(['mean', 'size'])
    dz
```

# Out[13]:

#### SMQ020x

mean size

#### **RIAGENDRX**

**Female** 0.238971 272 **Male** 0.341270 252

Test statistic =  $\frac{BestEstimate - HypothesizedMean}{StandardErrorEstimate}$ 

$$= \frac{\hat{p_1} - \hat{p_2}}{se(\hat{p})}$$

$$se(\hat{p}) = \sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}$$

where  $\hat{p}$  is the population proportion mean for smokers, SMQ020x == "Yes".

```
In [16]: # The pooled rate of yes responses, and the standard error of the
         # estimated difference of proportions
         import math
         dz = dx[['SMQ020x', 'RIAGENDRx']].groupby('RIAGENDRx').agg(['mean', 'std', 'si
         mean1 = dz['SMQ020x']['mean']['Female']
         sd1 = dz['SMQ020x']['std']['Female']
         n1 = dz['SMQ020x']['size']['Female']
         se1 = sd1 / math.sqrt(n1)
         mean2 = dz['SMQ020x']['mean']['Male']
         sd2 = dz['SMQ020x']['std']['Male']
         n2 = dz['SMQ020x']['size']['Male']
         se2 = sd2 / math.sqrt(n2)
         p = len(dx[dx['SMQ020x'] == 1]) / len(dx)
         dse = math.sqrt(se1**2 + se2**2)
         pooled_se = math.sqrt(p * (1 - p) * ((1/n1) + (1/n2)))
         print(pooled se, dse)
```

0.039599757248262944 0.03958181358305519

```
In [18]: # Calculate the test statistic and its p-value
    from scipy.stats import t
    import numpy as np

    t_statistics = ((mean1 - mean2) / pooled_se)
    p_value = t.cdf(t_statistics, n1 + n2 - 2) * 2
    print(t_statistics, p_value)
```

-2.5833303066279414 0.010055975549388182

Essentially the same test as above can be conducted by converting the "Yes"/"No" responses to numbers (Yes=1, No=0) and conducting a two-sample t-test, as below:

# Hypothesis tests comparing means

Tests of means are similar in many ways to tests of proportions. Just as with proportions, for comparing means there are one and two-sample tests, z-tests and t-tests, and one-sided and two-sided tests. As with tests of proportions, one-sample tests of means are not very common, but we illustrate a one sample test in the cell below. We compare systolic blood pressure to the fixed value 120 (which is the lower threshold for "pre-hypertension"), and find that the mean is significantly different from 120 (the point estimate of the mean is 126).

```
In [20]: # Drop missing values from BPXSY1, RIDAGEYR and RIAGENDRx
bp_da = da.copy()
bp_da.dropna(subset = ['BPXSY1', 'RIDAGEYR', 'RIAGENDRx'], inplace=True)
bp_da = bp_da[['BPXSY1', 'RIDAGEYR', 'RIAGENDRx']]
```

```
In [21]: # Select only "Male" between the ages >= 40 and <= 50

bp_da_filtered = bp_da[(bp_da['RIAGENDRx'] == 'Male') & (bp_da['RIDAGEYR'] >= bp_da_filtered.head()
```

Out[21]:

	BPXSY1	RIDAGEYR	RIAGENDRX
10	144.0	46	Male
11	116.0	45	Male
20	110.0	49	Male
42	128.0	42	Male
51	118.0	50	Male

```
In [22]: ## calculate the mean blood pressure
bp_da_filtered['BPXSY1'].mean()
Out[22]: 125.86698337292161
In [23]: # using stats.ztest library print the test statistic, p-value where the average
from statsmodels.stats.weightstats import ztest
    sample = bp_da_filtered['BPXSY1']
    mean_value = 120
    ztest(sample, value=mean_value)
```

Out[23]: (7.469764137102597, 8.033869113167905e-14)

In the cell below, we carry out a formal test of the null hypothesis that the mean blood pressure for women between the ages of 50 and 60 is equal to the mean blood pressure of men between the ages of 50 and 60. The results indicate that while the mean systolic blood pressure for men is slightly greater than that for women (129 mm/Hg versus 128 mm/Hg), this difference is not statistically significant.

There are a number of different variants on the two-sample t-test. Two often-encountered variants are the t-test carried out using the t-distribution, and the t-test carried out using the normal approximation to the reference distribution of the test statistic, often called a z-test. Below we display results from both these testing approaches. When the sample size is large, the difference between the t-test and z-test is very small.

```
In [24]: # Drop missing values from BPXSY1, RIDAGEYR and RIAGENDRX
all_bp_da = da.copy()
all_bp_da.dropna(subset = ['BPXSY1', 'RIDAGEYR', 'RIAGENDRX'], inplace=True)
all_bp_da = all_bp_da[['BPXSY1', 'RIDAGEYR', 'RIAGENDRX']]
```

```
In [25]: # Select only people from the ages >= 50 and <= 60
all_bp_da_filtered = all_bp_da[(all_bp_da['RIDAGEYR'] >= 50) & (all_bp_da['RIDAGEYR'] all_bp_da_filtered.head()
```

#### Out[25]:

RIAGENDRX	RIDAGEYR	BPXSY1	
Male	53	146.0	1
Female	56	132.0	3
Male	56	178.0	9
Female	57	134.0	15
Female	54	136.0	19

In [26]: ## Select only female
alt\_female = all\_bp\_da\_filtered[all\_bp\_da\_filtered['RIAGENDRx'] == 'Female']
alt\_female

# Out[26]:

	BPXSY1	RIDAGEYR	RIAGENDRx
3	132.0	56	Female
15	134.0	57	Female
19	136.0	54	Female
23	116.0	58	Female
27	142.0	60	Female
5648	146.0	57	Female
5661	114.0	55	Female
5675	136.0	55	Female
5681	124.0	57	Female
5686	132.0	60	Female

484 rows × 3 columns

```
In [27]: ## Select only male
alt_male = all_bp_da_filtered[all_bp_da_filtered['RIAGENDRx'] == 'Male']
alt_male
```

# Out[27]:

	BPXSY1	RIDAGEYR	RIAGENDRx
1	146.0	53	Male
9	178.0	56	Male
24	136.0	56	Male
28	132.0	51	Male
32	114.0	56	Male
5659	116.0	53	Male
5663	108.0	52	Male
5666	106.0	50	Male
5680	134.0	50	Male
5726	132.0	53	Male

470 rows × 3 columns

```
In [28]: ## prints female mean, male mean
print(alt_female['BPXSY1'].mean(), alt_male['BPXSY1'].mean())
```

127.92561983471074 129.23829787234044

```
In [29]: ## use the sm.stats.ztest, print the test statistic, p-value
    from statsmodels.stats.weightstats import ztest
    sample1 = alt_female['BPXSY1']
    sample2 = alt_male['BPXSY1']
    ztest(sample1, sample2)
```

Out[29]: (-1.105435895556249, 0.2689707570859362)

```
In [30]: ## use the sm.stats.ttest_ind, print the test statistic, p-value
import statsmodels.api as sm
sm.stats.ttest_ind(sample1, sample2)
```

Out[30]: (-1.105435895556249, 0.26925004137768577, 952.0)

Another important aspect of two-sample mean testing is "heteroscedasticity", meaning that the variances within the two groups being compared may be different. While the goal of the test is to compare the means, the variances play an important role in calibrating the statistics (deciding how big the mean difference needs to be to be declared statistically significant). In the NHANES data, we see that there are moderate differences between the amount of variation in BMI for females and for males, looking within 10-year age bands. In every age band, females having greater variation than males.

```
In [33]: ## Select BMXBMI, RIDAGEYR, RIAGENDRx and drop all NAs

bmi_da = da.copy()
bmi_da.dropna(subset = ['BMXBMI', 'RIDAGEYR', 'RIAGENDRx'], inplace=True)
bmi_da = bmi_da[['BMXBMI', 'RIDAGEYR', 'RIAGENDRx']]
bmi_da.head()
```

#### Out[33]:

	BMXBMI	RIDAGEYR	RIAGENDRX
0	27.8	62	Male
1	30.8	53	Male
2	28.8	78	Male
3	42.4	56	Female
4	20.3	42	Female

```
In [43]: ## cut to [18, 30, 40, 50, 60, 70, 80] age group, and calculate the standard de
         import math
         age_groups = [18, 30, 40, 50, 60, 70, 80]
         da['agegrp'] = pd.cut(da['RIDAGEYR'], bins=age_groups, right=True)
         std_dev_female = da[da['RIAGENDRx'] == 'Female'].groupby('agegrp')['BMXBMI'].s
         std dev male = da[da['RIAGENDRx'] == 'Male'].groupby('agegrp')['BMXBMI'].std()
         result = pd.DataFrame({'Female': std_dev_female, 'Male': std_dev_male})
         result
```

# Out[43]:

	Female	Male
agegrp		
(18, 30]	7.745893	6.649440
(30, 40]	8.315608	6.622412
(40, 50]	8.076195	6.407076
(50, 60]	7.575848	5.914373
(60, 70]	7.604514	5.933307
(70, 80]	6.284968	4.974855

The standard error of the mean difference (e.g. mean female blood pressure minus mean male blood pressure) can be estimated in at least two different ways. In the statsmodels library, these approaches are referred to as the "pooled" and the "unequal" approach to estimating the variance. If the variances are equal (i.e. there is no heteroscedasticity), then there should be little difference between the two approaches. Even in the presence of moderate heteroscedasticity, as we have here, we can see that the results for the two methods are quite similar. Below we have a loop that considers each 10-year age band and assesses the evidence for a difference in mean BMI for women and for men. The results printed in each row of output are the test-statistic and p-value.

```
In [35]: | for k, v in da.groupby("agegrp"):
             bmi_female = v.loc[v.RIAGENDRx=="Female", "BMXBMI"].dropna()
             bmi female = sm.stats.DescrStatsW(bmi female)
             bmi_male = v.loc[v.RIAGENDRx=="Male", "BMXBMI"].dropna()
             bmi male = sm.stats.DescrStatsW(bmi male)
             print(k)
             print("pooled: ", sm.stats.CompareMeans(bmi female, bmi male).ztest ind(us
             print("unequal:", sm.stats.CompareMeans(bmi female, bmi male).ztest ind(use
             print()
         (18, 30]
                  (1.7026932933643306, 0.08862548061449803)
         pooled:
         unequal: (1.7174610823927183, 0.08589495934713169)
         (30, 40]
         pooled: (1.4378280405644919, 0.15048285114648174)
         unequal: (1.4437869620833497, 0.1487989105789246)
         (40, 50]
         pooled: (2.8933761158070186, 0.003811246059501354)
         unequal: (2.9678691663536725, 0.0029987194174035366)
         (50, 60]
         pooled:
                  (3.362108779981383, 0.0007734964571391287)
         unequal: (3.3754943901739387, 0.0007368319423226156)
         (60, 70]
         pooled: (3.617240144243268, 0.00029776102103194453)
         unequal: (3.628483094544553, 0.00028509141471492935)
         (70, 80]
         pooled:
                 (2.926729252512241, 0.003425469414486057)
         unequal: (2.9377798867692064, 0.0033057163315194853)
```

# Paired tests

A common situation in applied research is to measure the same quantity multiple times on each unit of analysis. For example, in NHANES, systolic blood pressure is measured at least two times (sometimes there is a third measurement) on each subject. Although the measurements are repeated, there is no guarantee that the mean is the same each time, i.e. the mean blood pressure may be slightly lower on the second measurement compared to the first, since people are a bit more nervous the first time they are measured. A paired test is a modified form of mean test that can be used when we are comparing two repeated measurements on the same unit.

A paired t-test for means is equivalent to taking the difference between the first and second measurement, and using a one-sample test to compare the mean of these differences to zero. Below we see that in the entire NHANES sample, the first measurement of systolic blood pressure is on average 0.67 mm/Hg greater than the second measurement. While this difference is not large, it is strongly statistically significant. That is, there is strong evidence that the mean values for the first and second blood pressure measurement differ.

```
In [36]: ## select only BPXSY1 and BPXSY2, drop all NAs
    paired_da = da.copy()
    paired_da.dropna(subset = ['BPXSY1', 'BPXSY2'], inplace=True)
    paired_da = paired_da[['BPXSY1', 'BPXSY2']]
    paired_da
```

# Out[36]:

	BPXSY1	BPXSY2
0	128.0	124.0
1	146.0	140.0
2	138.0	132.0
3	132.0	134.0
4	100.0	114.0
5730	112.0	112.0
5731	118.0	116.0
5732	154.0	146.0
5733	104.0	106.0
5734	118.0	114.0

5369 rows × 2 columns

```
In [37]: ##find the difference between BPXSY1 and BPXSY2
         paired_da['diff'] = paired_da['BPXSY1'] - paired_da['BPXSY2']
         paired da['diff']
Out[37]: 0
                  4.0
         1
                  6.0
         2
                  6.0
         3
                 -2.0
                -14.0
                  . . .
         5730
                  0.0
         5731
                  2.0
         5732
                  8.0
         5733
                 -2.0
         5734
                  4.0
         Name: diff, Length: 5369, dtype: float64
In [38]: ## calculate the mean difference
         paired_da['diff'].mean()
```

Out[38]: 0.6749860309182343

Out[39]: (9.800634425497911, 1.1188070930963587e-22)

To probe this effect further, we can divide the population into 10 year wide age bands and also stratify by gender, then carry out the paired t-test within each of the resulting 12 strata. We see that the second systolic blood pressure measurement is always lower on average than the first. The difference is larger for older people and for males. The difference is statistically significant for females over 30, and for males over 60.

Conducting many hypothesis tests and "cherry picking" the interesting results is usually a bad practice. Here we are doing such "multiple testing" for illustration, and acknowledge that the strongest differences may be over-stated. Nevertheless, there is a clear and consistent trend with age -- older people tend to have greater differences between their first and second blood pressure measurements than younger people. There is also a difference between the genders, with older men having a stronger difference between the first and second blood pressure measurements than older women. The gender difference for younger peple is less clear.

```
In [40]: dx = da[["RIAGENDRx", "BPXSY1", "BPXSY2", "RIDAGEYR"]].dropna()
         dx["agegrp"] = pd.cut(dx.RIDAGEYR, [18, 30, 40, 50, 60, 70, 80])
         for k, g in dx.groupby(["RIAGENDRx", "agegrp"]):
             db = g.BPXSY1 - g.BPXSY2
             # print stratum definition, mean difference, sample size, test statistic,
             print(k, db.mean(), db.size, sm.stats.ztest(db.values, value=0))
         ('Female', Interval(18, 30, closed='right')) 0.13708260105448156 569 (0.76121
         07360791227, 0.4465312067051751)
         ('Female', Interval(30, 40, closed='right')) 0.6713615023474179 426 (3.307398
         751951031, 0.0009416674523368051)
         ('Female', Interval(40, 50, closed='right')) 0.5970149253731343 469 (2.604061
         1621024654, 0.009212631487347644)
         ('Female', Interval(50, 60, closed='right')) 0.7685393258426966 445 (3.102371
         8750881724, 0.001919766301204196)
         ('Female', Interval(60, 70, closed='right')) 0.87878787878788 396 (3.102452
         8501809625, 0.0019192411825181255)
         ('Female', Interval(70, 80, closed='right')) 1.4512820512820512 390 (5.141706
         875154317, 2.722536503552981e-07)
         ('Male', Interval(18, 30, closed='right')) 0.00390625 512 (0.0195962284164769
         1, 0.9843654725443948)
         ('Male', Interval(30, 40, closed='right')) 0.46296296296296297 432 (1.9451535
         788714596, 0.05175649697939119)
         ('Male', Interval(40, 50, closed='right')) 0.17894736842105263 380 (0.7201800
         810138878, 0.47141412641258706)
         ('Male', Interval(50, 60, closed='right')) 0.3691588785046729 428 (1.43911150
         97646396, 0.1501189315054144)
         ('Male', Interval(60, 70, closed='right')) 1.2736077481840193 413 (4.78194096
         4515296, 1.7361067031915549e-06)
         ('Male', Interval(70, 80, closed='right')) 2.031413612565445 382 (6.801341454
         9535005, 1.036494265013724e-11)
```