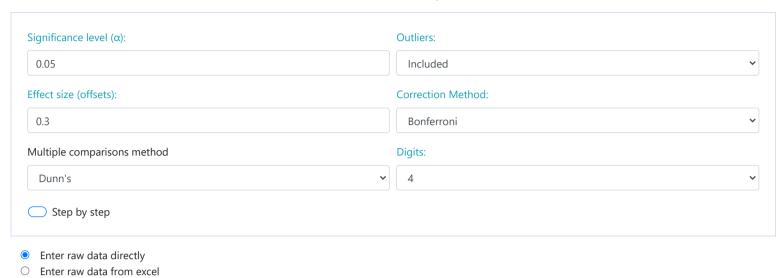
# **Statistics Kingdom**

<u>Home</u> > <u>Mean tests</u> > Kruskal-Wallis

## Kruskal Wallis Test Calculator

## Followed by post-hoc Dunn's test

Kruskal Wallis calculator with multiple comparisons, effect size, test power, outliers, and R syntax.



Compare solutions	How to implement	List of related	Elaborate	How to design
5	4	3	2	5
5	3	3	3	4
5	4	4	2	3
5	3	3	2	3
5	4	3	3	3
5	4	3	3	2
5	3	4	3	4
2	2	4	3	2
4	5	3	3	3
4	4	4	2	3
3	2	3	4	4
4	3	4	4	4
4	3	3	3	4
4	3	3	4	5
4	4	3	3	4

**Header**: you may rename 'Group1', 'Group2', etc.

**Data**: use Enter or , (comma) or space as delimiters.

The tool ignores empty cells, non-numeric cells, or empty columns.



### Reporting results in APA style

The Kruskal-Wallis H test indicated that there is a significant difference in the dependent variable between the different groups,  $\chi^2(4) = 71.13$ , p < .001, with a mean rank score of 311.92 for Compare solutions, 226.63 for How to implement, 210.63 for List of related, 192.95 for Elaborate, 230.91 for How to design. The Post-Hoc Dunn's test using a Bonferroni corrected alpha of 0.005 indicated that the mean ranks of the following pairs are significantly different: x<sub>1</sub>-x<sub>3</sub> x<sub>1</sub> $x_4 x_1 - x_5$ 

### How to do with R?





Groups:	Compare solutions	How to implement	List of related	Elaborate	How to design
Skewness:	-0.4921	-0.06967	0.08816	0.1965	-0.005826
Skewness Shape:	Asymmetrical,	▲ Potentially -	▲ Potentially -	▲ Potentially -	▲ Potentially -
Excess kurtosis:	-0.1688	-0.2244	-0.4328	-0.5764	-0.8582
Tails Shape:	Potentially	Potentially	Potentially	Potentially	Potentially
Normality	1.699e-14	0.0511	9.524e-9	4.166e-8	0.00003105
Outliers:					
Median:	4	3	3	3	3
Sample size (n):	232	15	108	98	58
Rank sum (R):	72366.5	3399.5	22748	18909.5	13392.5
R <sup>2</sup> /n:	22572889.32	770440.0167	4791402.815	3648665.207	3092397.522

## Kruskal-Wallis-test, using Chi-Square(df:4) distribution (right-tailed)[Validation]

1. H<sub>0</sub> hypothesis

#### Kruskal Wallis

#### **Calculators**

One-way ANOVA Mann Whitney U Levene's test Two Way ANOVA Two Sample T-Test

Two Sample Z-Test

Since the p-value  $< \alpha$ ,  $H_0$  is rejected.

Some of the groups' mean ranks consider to be not equal.

In other words, the difference between the mean ranks of some groups is big enough to be statistically significant.

When selecting a value from each of the groups, there are some groups with a higher probability of containing the highest value than others.

The p-value equals 1.31e-14, ( $P(x \le 71.1266) = 1$ ). It means that the chance of type I error (rejecting a correct  $H_0$ ) is small: 1.31e-14 (1.3e-12%). The smaller the pvalue the more it supports H<sub>1</sub>.

#### 3. Test statistic

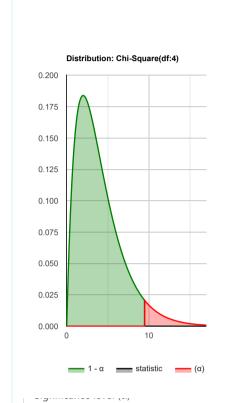
The test statistic **H** equals **71.1266**, which is not in the 95% region of acceptance: [0, 9.4877].

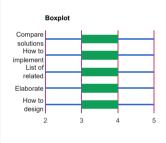
#### 4. Effect size

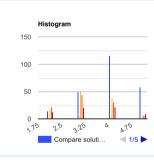
The observed effect size  $\eta^2$  is **medium**, **0.13**. This indicates that the magnitude of the difference between the average is medium.

#### 5. Multiple comparisons

The mean ranks of the following pairs are significantly different:  $x_1-x_3$   $x_1-x_4$   $x_1-x_5$ 







## **Validation**

### Test power

The test priori power is strong 1

### Normality

The normality is not an assumption for the Kruskal-Wallis Test! We only check the normality to know if you could use a better test.

The normality was checked based on the Shapiro-Wilk Test. ( $\alpha$ =0.05)

When running the SW test on the residuals, the p-value is 2.621e-9.

The ANOVA test is more powerful than the KW test and considered robust for moderate violation of the normality assumption. When checking the grrroups with a small sample size, less than 30, 1 group don't have normally distributed data (p-value is 1.7e-14).

The KW test is probably the correct test.

## **Multiple comparisons**

Compares any pair of groups using the Kruskal Wallis test. In this case, the test is identical to the Mann-Whitney U test with normal approximation.

If you won't correct the significance level ( $\alpha$ ) and all the comparisons are independent, then the <u>type I error</u> may get to 0.4013. 1 - (1- 0.05)<sup>10</sup> = 0.4013.

This is the worse case, since usually some aspects of the multiple tests are in common, and the type I error will be lower.

In this case the Bonferroni correction would be an over correction and would reduce the test power.

The corrected  $\alpha$  using **Bonferroni** correction method is **0.005**.

m - the number of tests / pairs.

Corrected  $\alpha = \alpha / m = 0.05 / 10 = 0.005$ .

Pair	Mean Rank difference	Z	SE	Critical value	p-value	p-value/2
x <sub>1</sub> -x <sub>2</sub>	85.2912	2.2927	37.2019	104.427	0.02187	0.01093

x <sub>1</sub> -x <sub>3</sub>	101.2949	6.2273	16.2663	45.6602	4.746e-10	2.373e-10
x <sub>1</sub> -x <sub>4</sub>	118.9705	7.0718	16.8231	47.223	1.529e-12	7.644e-13
x <sub>1</sub> -x <sub>5</sub>	81.0194	3.9522	20.4997	57.5433	0.00007743	0.00003871
x <sub>2</sub> -x <sub>3</sub>	16.0037	0.4159	38.477	108.0063	0.6775	0.3387
x <sub>2</sub> -x <sub>4</sub>	33.6793	0.8699	38.7157	108.6762	0.3843	0.1922
x <sub>2</sub> -x <sub>5</sub>	-4.2718	0.1056	40.449	113.5418	0.9159	0.4579
x <sub>3</sub> -x <sub>4</sub>	17.6755	0.9073	19.4812	54.6843	0.3642	0.1821
x <sub>3</sub> -x <sub>5</sub>	-20.2755	0.8919	22.7318	63.809	0.3724	0.1862
x <sub>4</sub> -x <sub>5</sub>	-37.9511	1.6405	23.1335	64.9365	0.1009	0.05045

Group	How to implement	List of related	Elaborate	How to design
Compare solutions	85.29	101.29	118.97	81.02
How to implement	0	16	33.68	-4.27
List of related	16	0	17.68	-20.28
Elaborate	33.68	17.68	0	-37.95

## Calculation

Calculation		
Ranks		<b>.</b> .
Group	Value	Rank
Compare solutions	2	32
How to implement	2	32
How to implement	2	32
List of related	2	32
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List of related	2	32
List of related	2	32
List of related	2	32
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Elaborate	2	32

11/1/22, 9:44 AM	Kruskal Wallis test calculator -	with post-hoc Dunn's test multiple comparisons
Elaborate	2	32
Elaborate	2	32
How to design	2	32
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11/1/22, 9:44 AM	Kruskal Wallis test calculator - v	vith post-hoc Dunn's test multiple comparisons
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11/1/22, 9:44 AM	Kruskal Wallis test calculator - with post-hoc Dunn's test multiple comparisons		
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Compare solutions	5	473.5	
How to implement	5	473.5	
List of related	5	473.5	
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 $R_1 = 32 + 32 + 32 + ... + 473.5 + 473.5 + 473.5 = 72366.5.$ 

 $R_2 = 32 + 32 + 145.5 + ... + 331.5 + 331.5 + 473.5 = 3399.5.$ 

 $R_3 = 32 + 32 + 32 + ... + 473.5 + 473.5 + 473.5 = 22748.$ 

R<sub>4</sub> = 32+32+32+...+473.5+473.5+473.5= 18909.5

 $R_5 = 32 + 32 + 32 + ... + 473.5 + 473.5 + 473.5 = 13392.5.$ 

 $n = n_1 + n_2 + ... + n_k = 511$ 

H' = 
$$\frac{12}{n(n+1)} \left( \frac{R_1^2}{n_1} + \frac{R_2^2}{n_2} + ... + \frac{R_k^2}{n_k} \right) - 3(n+1)$$

$$H' = \frac{12}{511(511+1)} \left( \frac{72366.5^2}{232} + \frac{3399.5^2}{15} + \frac{22748^2}{108} + \frac{18909.5^2}{98} + \frac{13392.5^2}{58} \right) - 3(511+1) = 63.6114$$

$$H = \frac{H'}{1 - 0.1057} = 71.1266$$

MeanRank<sub>1</sub> = 72366.5 / 232 = 311.9246.

MeanRank<sub>2</sub> = 3399.5 / 15 = 226.6333.

 $MeanRank_3 = 22748 / 108 = 210.6296.$ 

MeanRank<sub>4</sub> = 18909.5 / 98 = 192.9541.

 $MeanRank_5 = 13392.5 / 58 = 230.9052.$ 

## Kruskal Wallis Test

The Kruskal-Wallis test also called one-way ANOVA on ranks is a non-parametric test.

Use the Kruskal-Wallis test calculator when your data doesn't meet the assumptions of the one-way ANOVA test calculator.

The kruskal wallis test online checks the null assumption that when selecting a value from each of 'n' groups, each of these groups will have an equal probability of containing the highest value.

Target: To check if the difference between the ranks of two or more groups is significant, using a sample data

When the groups have a similar distribution shape, the null assumption is stronger and states that the medians of the groups are equal. When performing the Kruskal Wallis test, we try to determine, if the difference between the ranks reflects a significant difference between the groups, or is due to the random noise inside each group. The Chi-square statistic is an approximation for the exact calculation.

Right-tailed the Kruskal Wallis test can use only the right tail. Why?

## **Hypotheses**

$$H_0$$
:  $MR_1 = ... = MR_k$ 

$$H_1$$
: not(MR<sub>1</sub> = .. = MR<sub>k</sub>)

MR - Mean rank.

#### Test statistic

$$H' = \frac{12}{n(n+1)} \sum (\frac{R_j^2}{n_i}) - 3(n+1)$$

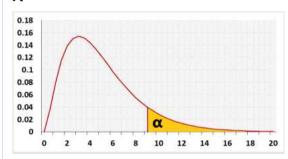
$$H = \frac{H'}{1 - correction}$$

R<sub>i</sub> - the rank sum of group j.

n<sub>i</sub> - the sample size of group j.

n - the total sample size across all groups,  $n = n_1 + ... + n_i$ .

## $\chi^2$ distribution



## **Assumptions**

- Independent samples from independent groups. One subject can't be in more than one group.
- The dependent variable is ordinal variable or continuous variable
- Two or more groups (the independent variable is categorical variable with two or more values)

## Required Sample Data

• Sample data from all compared groups

## Multiple comparisons

Even if we know that not all the ranks are equal, we don't know which groups are not equal, hence we run a Multiple comparisons test to compare all the pairs.

We support two methods for the Multiple comparisons:

- Dunn's test calculator takes into consideration the total number of groups (k) even when comparing only two groups
- Mann Whitney U test the calculator uses the normal approximation of the Mann Whitney U test and supports the same results as the Kruskal Wallis test with two groups.

## R Code

The following R code should produce the same results

if(!"MultNonParam" %in% installed.packages()){install.packages("MultNonParam")}

library(MultNonParam)

if(!"dunn.test" %in% installed.packages()){install.packages("dunn.test")}

library(dunn.test)

x2 < -c(4,3,4,3,4,4,3,2,5,4,2,3,3,3,4)

list1 = list(x1,x2,x3,x4,x5)

kruskal.test(list1)

dunn.test(list1)

nreps <- c(232,15,108,98,58)

shifts <- c(0,0.3,0.6,0.899999999999999,1.2)

kwpower(nreps,shifts,'normal')

The dunn.test results show half of the p-values, that you should compare to half alpha.

This calculator results show full p-values.

When using corrections, the dunn.test corrects the p-value while this calculator corrects the alpha.