

Figure 7. The relationship between p -values from the TOST procedure and the SGPV for the same scenario as in Figure 6.

The p -value from the TOST procedure still differentiates observed means, while the SGPV does not, when the CI is wider than the equivalence range (so the precision is low) and overlaps with the upper and lower equivalence bound, but the CI is *not* twice as wide as the equivalence range. In the example below, we see that the CI is only 1.79 times as wide as the equivalence bounds, but the CI overlaps with the lower and upper equivalence bounds (Figure 8). This means the SGPV is not set to 0.5, but it is constant across a range of observed means, while the TOST p -value is not constant across this range.

If the observed mean would be somewhat closer to 0, or further away from 0, the SGPV remains constant (the CI width does not change, and it completely over-

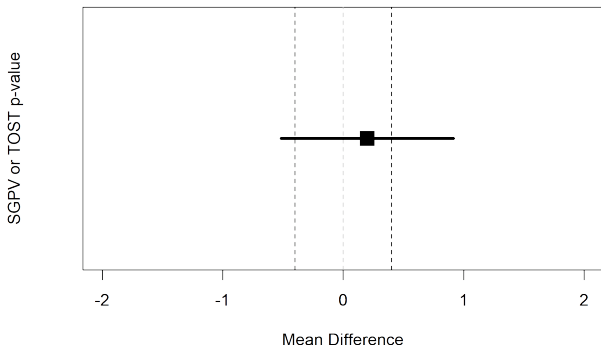


Figure 8. Example of a 95% CI that overlaps with the lower and upper equivalence bound (indicated by the vertical dotted lines).

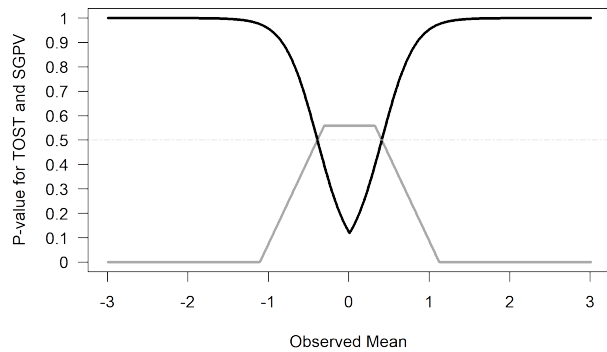


Figure 9. Comparison of p -values from TOST (black line) and SGPV (grey line) across a range of observed sample means (x-axis). The sample size is small ($n = 10$), but because the sd is half as big as in Figure 7 (1 instead of 2) the CI is less than twice as wide as the equivalence range (set to -0.4 to 0.4). The SGPV is not set to 0.5 (horizontal light grey line) but reaches a maximum slightly above 0.5 across a range of observed means.

laps with the equivalence range) while the p -value for the TOST procedure does vary. We can see this in Figure 9 below. The SGPV is not set to 0.5, but is slightly higher than 0.5 across a range of means. How high the SGPV will be for a CI that is not twice as wide as the equivalence range, but overlaps with the lower and upper equivalence bounds, depends on the width of the CI and the equivalence range.

If we once more plot the two statistics against each other we see the SGPV is 0.56 for a range of observed means where the p -value from the equivalence test still varies, as indicated by the straight section of the line (Figure 10).

To conclude this section, there are situations where the p -value from the TOST procedure continues to differentiate, while the SGPV does not. Therefore, interpreted as a continuous statistic, the SGPV is more limited than the p -value from the TOST procedure.

The relation between equivalence tests and SGPV for asymmetrical confidence intervals around correlations

So far we have only looked at the relation between equivalence tests and the SGPV when confidence intervals are symmetric (e.g., for confidence intervals around mean differences). For correlations, which are bound between -1 and 1, confidence intervals are only symmetric for a correlation of exactly 0. The confidence interval for a correlation becomes increasingly asymmetric