



Hypothesis Testing With Python

True Difference or Noise?

0.7196

0.7552

Which is better?

Noise?

That's a question.

Mosky



- Python Charmer at Pinkoi.
- Has spoken at: PyCons in TW, MY, KR, JP, SG, HK, COSCUPs, and TEDx, etc.
- Countless hours on teaching Python.
- Own the Python packages: ZIPCodeTW, MoSQL, Clime, etc.
- <http://mosky.tw/>

Outline

- Introduction
- Welch's t-test
- Chi-squared test
- Power analysis
- More tests
- Complete steps
- Theory
 - P-value & α
 - Raw effect size,
 β , sample Size
 - Actual negative rate,
inverse α , inverse β

The PDF, Notebooks, and Packages

- The PDF and notebooks are available on <https://github.com/moskytw/hypothesis-testing-with-python> .
- The packages:
 - \$ pip3 install jupyter numpy scipy sympy matplotlib ipython pandas seaborn statsmodels scikit-learn
- Or:
 - > conda install jupyter numpy scipy sympy matplotlib ipython pandas seaborn statsmodels scikit-learn

To buy, or not to buy

- Going to buy a **bulb** on an online store.
- If see 10/100 bad reviews? Hmm ...
- If see 5/100 bad reviews? **Good to buy.**
- If see 1/100 bad reviews? **Good to buy.**

- Going to buy a notebook computer on an online store.
- If see 10/100 bad reviews? Hmm ...
- If see 5/100 bad reviews? Hmm ...
- If see 1/100 bad reviews? Maybe good enough.
- Context matters.

Build our “bad reviews” in statistics

- Build a statistical model by **a hypothesis**.
 - “The means of two populations are equal.”
 - $\equiv E[X] - E[Y] = 0$
- Put the data into the model, get a probability, **p-value**.
 - “Given the model, the probability to observe the data.”
- If see **p-value** = 0.10?
- If see **p-value** = 0.05?
- If see **p-value** = 0.01?
- Decide by your context.

- If the hypothesis contains “equal”:
 - Can build a model directly, like the previous slide.
 - Called a **null hypothesis**.
- If the hypothesis contains “not equal”:
 - Can build a model by negating it.
 - \neg “not equal” \equiv “equal”
 - Called an **alternative hypothesis**.
- P-value: given a **null**, the probability to observe the data.

- If $p\text{-value} < \alpha$:
 - Can reject the null (equal).
 - Can accept the alternative (not equal).
- If $p\text{-value} \geq \alpha$:
 - Can't make any definite statement.
 - Can't reject the null $\not\equiv$ can accept the null.
 - If $P(\text{data} | \text{equal}) = 6\% \geq \alpha = 5\%$, will you accept equal?
 - We may just need more data.
- The α is the significance level.
 - The value is decided by your context.

Suggested formatting

p-value & α	Wording	Summary
$p\text{-value} < 0.001$	Very significant	***
$p\text{-value} < 0.01$	Very significant	**
$p\text{-value} < 0.05$	Significant	*
$p\text{-value} \geq 0.05$	Not significant	ns

- Many researchers also suggest to report **without** formatting.
 - Since the largely misunderstandings like we just explain.
- Misunderstandings of p-values – Wikipedia
- Scientists rise up against statistical significance – Natural
 - “We are not calling for a ban on P values. Nor are we saying they cannot be used as a decision criterion in certain specialized applications.”
 - “We are calling for a stop to the use of P values in the conventional, dichotomous way — to decide whether a result refutes or supports a scientific hypothesis.”

Define assumptions

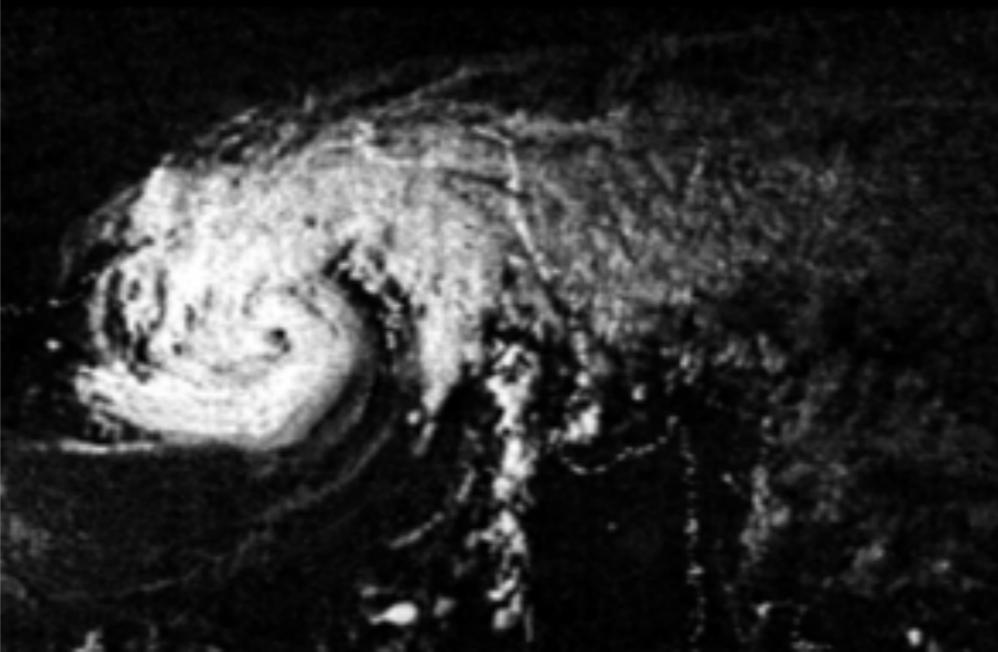
- The hypothesis testing:
- Suitable to answer a yes–no question:
 - “**Means** or medians of two populations are equal?”
 - E.g., “The order counts of A and B are equal?”
 - “**Proportions** of two populations are equal?”
 - E.g., “The conversion rates of A and B are equal?”

- “Poor or non-poor marriage has different affair times?”
- “Occupations have different affair times?”
- “Poor or non-poor marriage has different affair proportion?”
- “Occupations have different affair proportion?”

Validate assumptions

- Collect data ...
- The “Fair” dataset:
 - Fair, Ray. 1978. “A Theory of Extramarital Affairs,” Journal of Political Economy, February, 45-61.
 - A dataset from 1970s.
 - Rows: 6,366
 - Columns: (next slide)
- The full version of the analysis steps:
<http://bit.ly/analysis-steps> .

1. *rate_marriage*: 1~5; very poor, poor, fair, good, very good.
2. *age*
3. *yrs_married*
4. *children*: number of children.
5. *religious*: 1~4; not, mildly, fairly, strongly.
6. *educ*: 9, 12, 14, 16, 17, 20; grade school, some college, college graduate, some graduate school, advanced degree.
7. *occupation*: 1, 2, 3, 4, 5, 6; student, farming-like, white-collar, teacher-like, business-like, professional with advanced degree.
8. *occupation_husb*
9. *affairs*: n times of extramarital affairs per year since marriage.



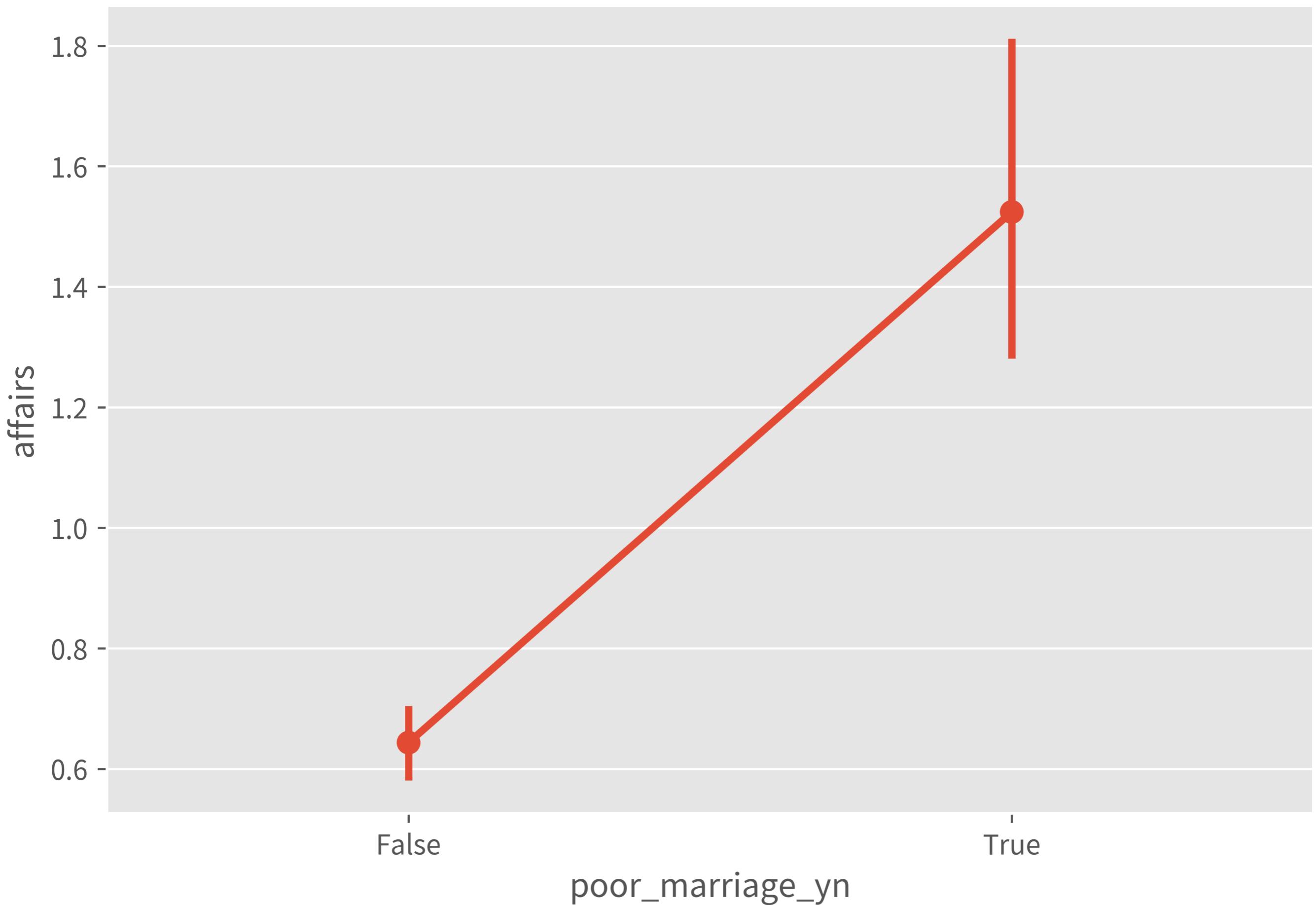
Summary

	Times	Prop.	Uplift	P-value
Non-poor	0.64			
Poor	1.52		+138%	< 0.001 ***
		30%		
		66%	+120%	< 0.001 ***
Farming-like	0.72			
White-colloar	0.76		+6%	0.698 ns
		29%		
		35%	+21%	0.004 **

Welch's t-test #1

	count	mean	std
poor_marriage_yn			
False	5919.0	0.643549	2.116982
True	447.0	1.524038	3.015937
p-value: 2.7446844166802127e-09			

- Preprocess:
 - Group into poor or not.
- Describe.
- Test:
 - Assume the affair times are equal, the probability to observe it: **super low**.
 - So, we **reject the means are equal** at 1% significance level:
 - Non-poor: **0.64**
 - Poor: **1.52**



```
import scipy as sp
import statsmodels.api as sm
import seaborn as sns

print(sm.datasets.fair.SOURCE,
      sm.datasets.fair.NOTE)

# -> Pandas's Dataframe
df_fair = sm.datasets.fair.load_pandas().data

df = df_fair
# 2: poor
# 3: fair
df = df.assign(poor_marriage_yn
               =(df.rate_marriage <= 2))
df_fair_1 = df
```

```
df = df_fair_1

display(df
        .groupby('poor_marriage_yn')
        .affairs
        .describe())

a = df[df.poor_marriage_yn].affairs
b = df[~df.poor_marriage_yn].affairs

# ttest_ind(...) === Student's t-test
# ttest_ind(..., equal_var=False) === Welch's t-test
print('p-value:',
      sp.stats.ttest_ind(a, b, equal_var=False)[1])
```

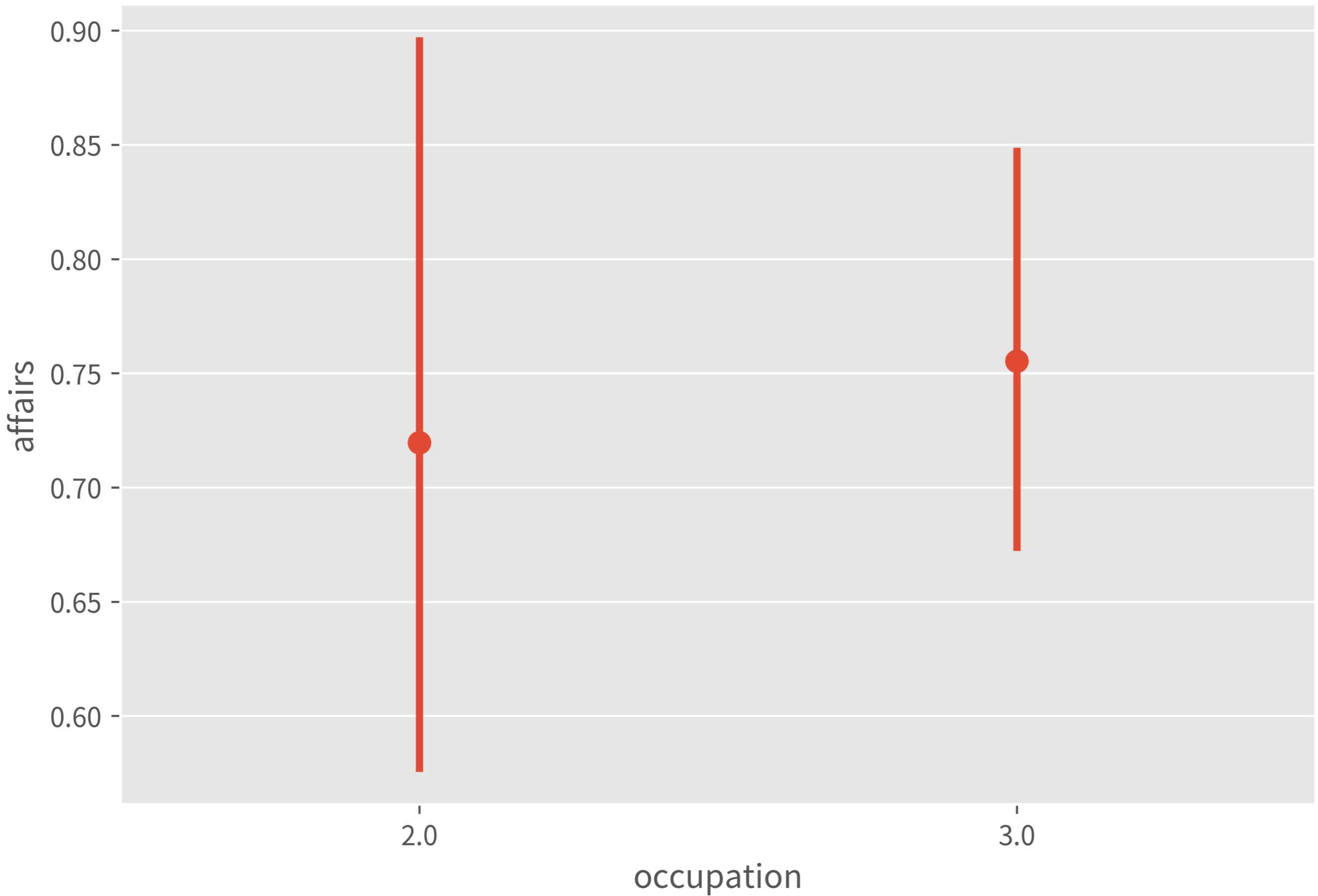
```
df = df_fair_1  
sns.pointplot(x=df.poor_marriage_yn,  
               y=df.affairs)
```

Welch's t-test #2

occupation	count	mean	std
2.0	859.0	0.719556	2.375644
3.0	2783.0	0.755248	2.305594

p-value: 0.698381462473247

- Preprocess:
 - Select the two occupations.
 - Group by occupations.
- Describe.
- Test:
 - Assume the affair times are equal, the probability to observe it: 70%.
- So, we can't reject the means are equal at 1% significance level.
 - Farming-like: 0.72
 - White-colloar: 0.76

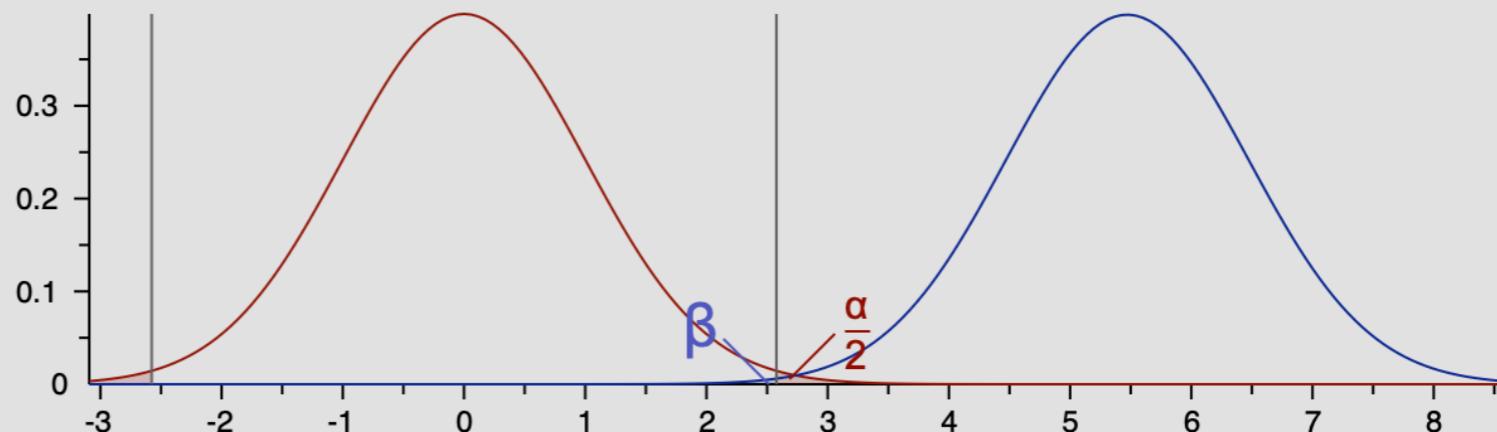


If there is a true difference, can we detect it?

- To detect ≥ 0.5 times difference at 1% significance level:
 - *raw effect size* = 0.5
 - $\alpha = 0.01$
- Use G*Power or StatsModels:
 - *power* = 0.9981
- If there is a 0.5 times difference and the given significance level, we can detect it 99.81% of the time. It's good.
- If *power* is low, relax *effect size*, α , or collect a larger sample.

Central and noncentral distributions

Protocol of power analyses

critical $t = 2.5772$ 

Test family

t tests

Statistical test

Means: Difference between two independent means (two groups)

 $n_1 \neq n_2$

Mean group 1

0

Mean group 2

1

SD σ within each group

0.5

 $n_1 = n_2$

Mean group 1

0.719556

Mean group 2

1.219557

SD σ group 1

2.375644

SD σ group 2

2.305594

Calculate

Effect

0.2135952

Calculate and transfer to main window

Close effect size drawer

Input parameters

Determine

Tail(s) Two

Effect size d 0.2135952

 α err prob 0.01

Sample size group 1 859

Sample size group 2 2783

Output parameters

Noncentrality parameter δ 5.4723605

Critical t 2.5771807

Df 3640

Power (1- β err prob) 0.9980984

X-Y plot for a range of values

Calculate

α , power, confidence level, β

don't reject null

reject null

null

confidence level

$$\begin{aligned} &= P(\text{don't reject null} \mid \text{null}) \\ &= 1 - \alpha \end{aligned}$$

α

$$\begin{aligned} &= P(\text{reject null} \mid \text{null}) \\ &= 1 - \text{confidence level} \end{aligned}$$

alternative
 $= \text{null} + \text{effect size}$

β

$$\begin{aligned} &= P(\text{don't reject null} \mid \text{alter.}) \\ &= 1 - \text{power} \end{aligned}$$

power

$$\begin{aligned} &= P(\text{reject null} \mid \text{alter.}) \\ &= 1 - \beta \end{aligned}$$

Power analysis

- $f(a, \text{raw effect size}, \beta) = \text{sample size}$
- Before collecting data,
 - Define $a, \text{raw effect size}, \beta$ to calculate required sample size.
- After test,
 - If $p\text{-value} < a$, good to say there is a difference.
 - If $p\text{-value} \geq a$, or closes to a , may investigate the β .
- The $a, \text{raw effect size}, \beta$ here are “to-achieve”, not “observed”.
- 2×2 chi-squared test ≡ two-proportion z-test. [ref]
 - The power analysis of two-proportion z-test is much easier.

```
df = df_fair
# 2: farming-like
# 3: white-colloar
df = df[df.occupation.isin([2, 3])]
df_fair_2 = df

df = df_fair_2

display(df
        .groupby('occupation')
        .affairs
        .describe())

a = df[df.occupation == 2].affairs
b = df[df.occupation == 3].affairs

print('p-value: ',
      sp.stats.ttest_ind(a, b, equal_var=False)[1])
```

```
df = df_fair_2
sns.pointplot(x=df.occupation,
               y=df.affairs,
               join=False)
```

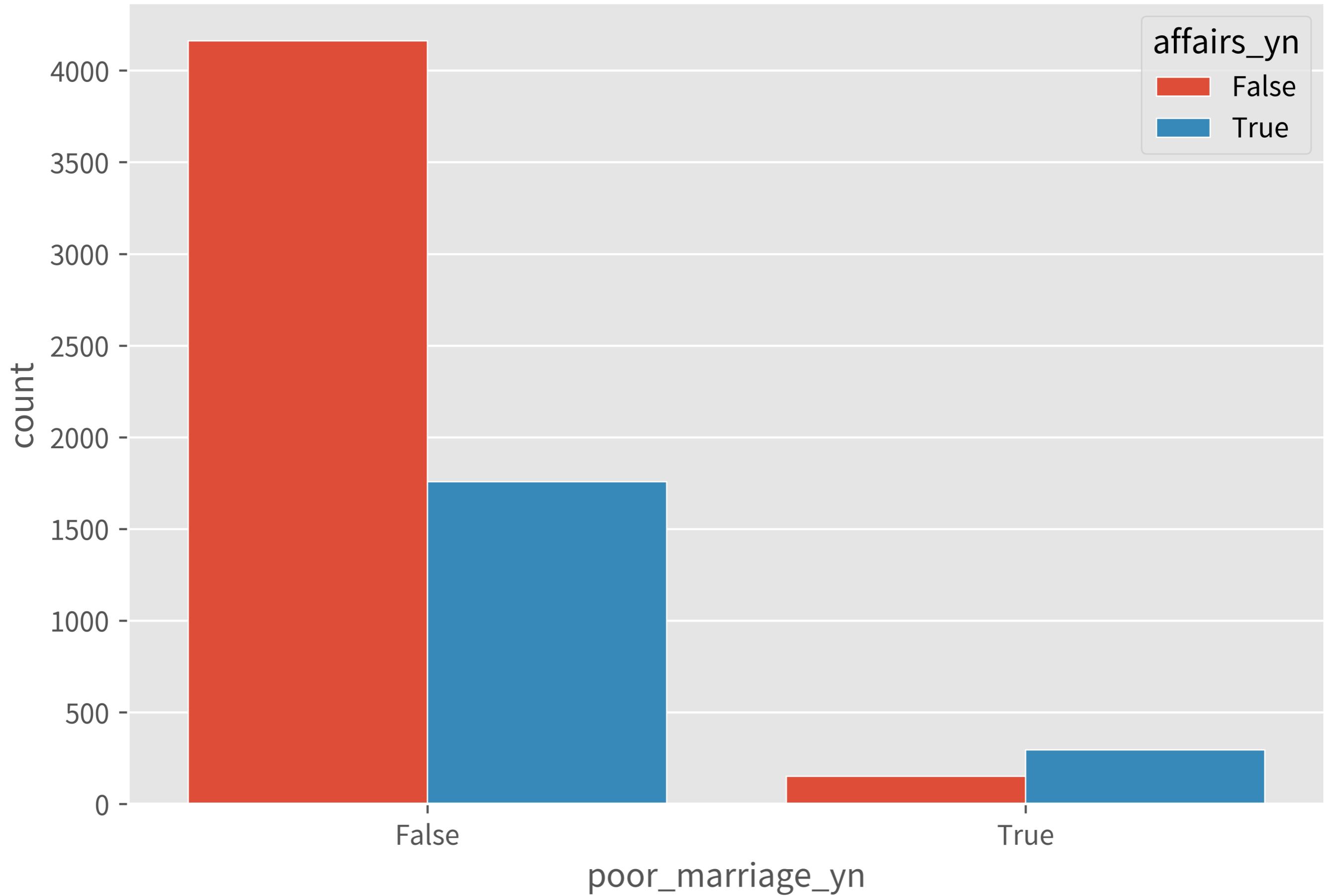
```
print('p-value: ',
      sp.stats.ttest_ind([1, 2, 3, 4, 5, 6],
                          [1, 2, 3, 4, 5, 60],
                          equal_var=False)[1])
```

Chi-squared test #1

	affairs_yn	False	True
poor_marriage_yn			
False	4161	1758	
True	152	295	
	affairs_yn	False	True
poor_marriage_yn			
False	0.702990	0.297010	
True	0.340045	0.659955	

p-value: 1.9460298519537103e-56

- Preprocess:
 - Add “affairs > 0” as true.
 - Group into poor or not.
- Describe.
- Test:
 - Assume equal, the probability to observe it: **super low**.
 - So, we **reject the proportions are equal** at 1% significance level:
 - Non-poor: **30%**; Poor: **66%**



```
df = df_fair
# 2: poor
# 3: fair
df = df.assign(poor_marriage_yn
                =(df.rate_marriage <= 2),
                affairs_yn=(df.affairs > 0))
df_fair_3 = df
```

```
df = df_fair_3

df = (df
      .groupby(['poor_marriage_yn', 'affairs_yn'])
      [['affairs']]
      .count()
      .unstack()
      .droplevel(axis=1, level=0))

df_pct = df.apply(axis=1, func=lambda r: r/r.sum())

display(df, df_pct)

print('p-value:',
      sp.stats.chi2_contingency(
          df,
          correction=False
      )[1])
```

```
df = df_fair_3
sns.countplot(data=df,
               x='poor_marriage_yn', hue='affairs_yn',
               saturation=0.95, edgecolor='white')
```

Chi-squared test #2

.....

affairs_yn	False	True
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occupation		
-------------------	--	--

2.0	607	252
3.0	1818	965

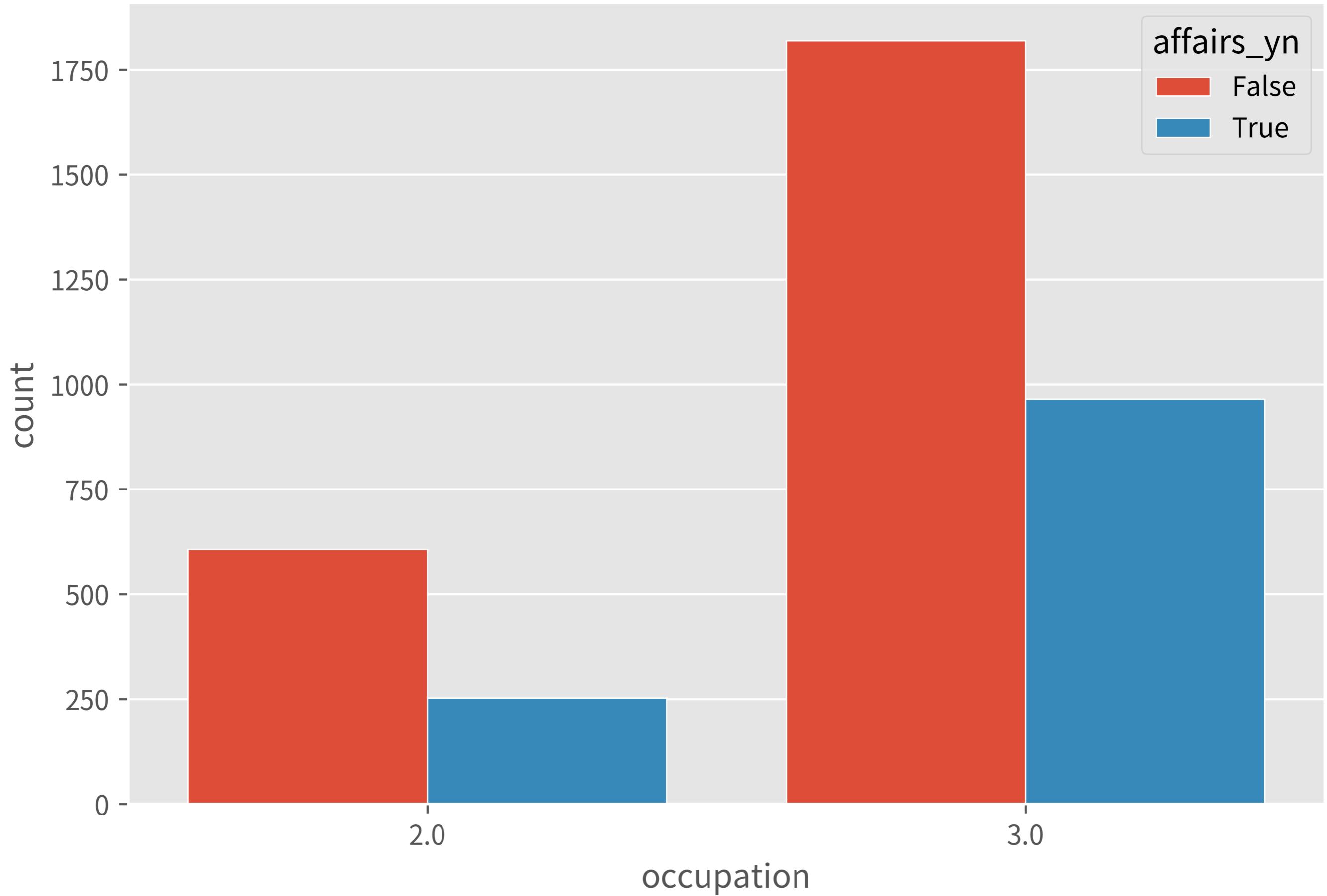
affairs_yn	False	True
-------------------	--------------	-------------

occupation		
-------------------	--	--

2.0	0.706636	0.293364
3.0	0.653252	0.346748

p-value: 0.0037369587127306517

- Preprocess:
 - Add “affairs > 0” as true.
 - Select the two occupations.
 - Group by occupation.
- Describe.
- Test:
 - Assume equal, the probability to observe it: 0.4%.
 - So, we **reject the proportions are equal** at 1% significance level:
 - Farming-like: 29%
 - White-colloar: 35%



```
df = df_fair_3
# 2: farming-like
# 3: white-colloar
df = df[df.occupation.isin([2, 3])]
df_fair_4 = df
```

```
df = df_fair_4

df = (df
      .groupby(['occupation', 'affairs_yn'])
      [['affairs']]
      .count()
      .unstack()
      .droplevel(axis=1, level=0))

df_pct = df.apply(axis=1, func=lambda r: r/r.sum())

display(df, df_pct)

print('p-value: ',
      sp.stats.chi2_contingency(
          df,
          correction=False
      )[1])
```

```
df = df_fair_4
sns.countplot(data=df,
               x='occupation', hue='affairs_yn',
               saturation=0.95, edgecolor='white')
```

```
print('p-value:',
      sp.stats.chi2_contingency(
          [[607, 252],
           [1818, 965]],
          correction=False
      )[1])
```

The mini cheat sheet

- If testing **means**, Welch's t-test.
- If testing medians, Mann–Whitney U test.
- If testing **proportions**, chi-squared test.

The cheat sheet

- If testing homogeneity:
 - If total sample size < 1000, or more than 20% of cells have expected frequencies < 5, Fisher's exact test.
 - Else, chi-squared test, or 2×2 chi-squared test ≡ two-proportion z-test.
- If testing equality:
 - If median is better, don't want to trim outliers, variable is ordinal, or any group size ≤ 20 :
 - If groups are paired, Wilcoxon signed-rank test.
 - If groups are independent, Mann–Whitney U test.
 - Else:
 - If groups are paired, Paired Student's t-test.
 - If groups are independent, Welch's t-test, not Student's.

Why Welch's t-test, not Student's t-test?

- Student's t-test assumed the two populations have the same variance, which may not be true in most cases.
- Welch's t-test relaxed this assumption without side effects.
- So, just use Welch's t-test directly. [ref]

- More cheat sheets:
 - Selecting Commonly Used Statistical Tests – Bates College
 - Choosing a statistical test – HBS
- References:
 - Fisher's exact test of independence – HBS
 - Statistical notes for clinical researchers – Restor Dent Endod
 - Nonparametric Test and Parametric Test – Minitab
 - Dependent t-test for paired samples – Student's t-test – Wikipedia

Complete steps

1. Decide what test.
2. Decide α , raw effect size, β to achieve.
3. Calculate sample size.
4. Still collect a sample as large as possible.
5. Test.
6. Investigate β if need.
7. Report fully, not only significant or not.
 - Means, confidence intervals, p-values, research design, etc.

Keep learning

- Seeing Theory
- Statistics – SciPy Tutorial
- StatsModels
- Biological Statistics
- Research Design

Recap

- The **null hypothesis** is the one states “equal”.
- The **p-value** is:
 - Given null, the probability to observe the data.
 - “How compatible the null hypothesis and the data are.”
- The **Welch's t-test** and **chi-squared test**.
- The power analysis to calculate sample size or power.
- Report fully, not only significant or not.
- Let's identify the true difference or noise efficiently! 

P-value & α

Theory

Seeing is believing

- $p\text{-value} = 0.0027 (< 0.01)$
 - 
- $p\text{-value} = 0.0271 (0.01\text{--}0.05)$
 -  ?  ? ? ? ?
- $p\text{-value} = 0.2718 (\geq 0.05)$
 - ? ? ? ? ? ?
- *appendices/theory_01_how_tests_work.ipynb*

Confusion matrix, where $A = 00_2 = C[0, 0]$

		predicted negative AC	predicted positive BD
actual negative AB	true negative A	false positive B	
actual positive CD	false negative C	true positive D	

False positive rate = $P(BD|AB) = B/AB = 4/(96+4) = 4/100$

.....

		predicted negative AC	predicted positive BD
actual negative AB	96 A	4 B	
	9 C	41 D	

$$\alpha = P(\text{accept alter} | \text{null}) = P(\text{predicted positive} | \text{actual negative})$$

.....

		predicted negative	predicted positive
actual negative	AB	AC	BD
	true negative	A	false positive
actual positive	CD	C	true positive
	false negative	D	

Predefined acceptable confusion matrix

	predicted negative AC	predicted positive BD
actual negative AB	true negative A	false positive B
actual positive CD	false negative C	true positive D

False positive, p-value, and α

false positive rate

Calculated
with the actual answer.

p-value

Calculated false positive rate
by a null hypothesis.

α

Predefined acceptable
false positive rate.

Raw effect size, β , sample size

Theory

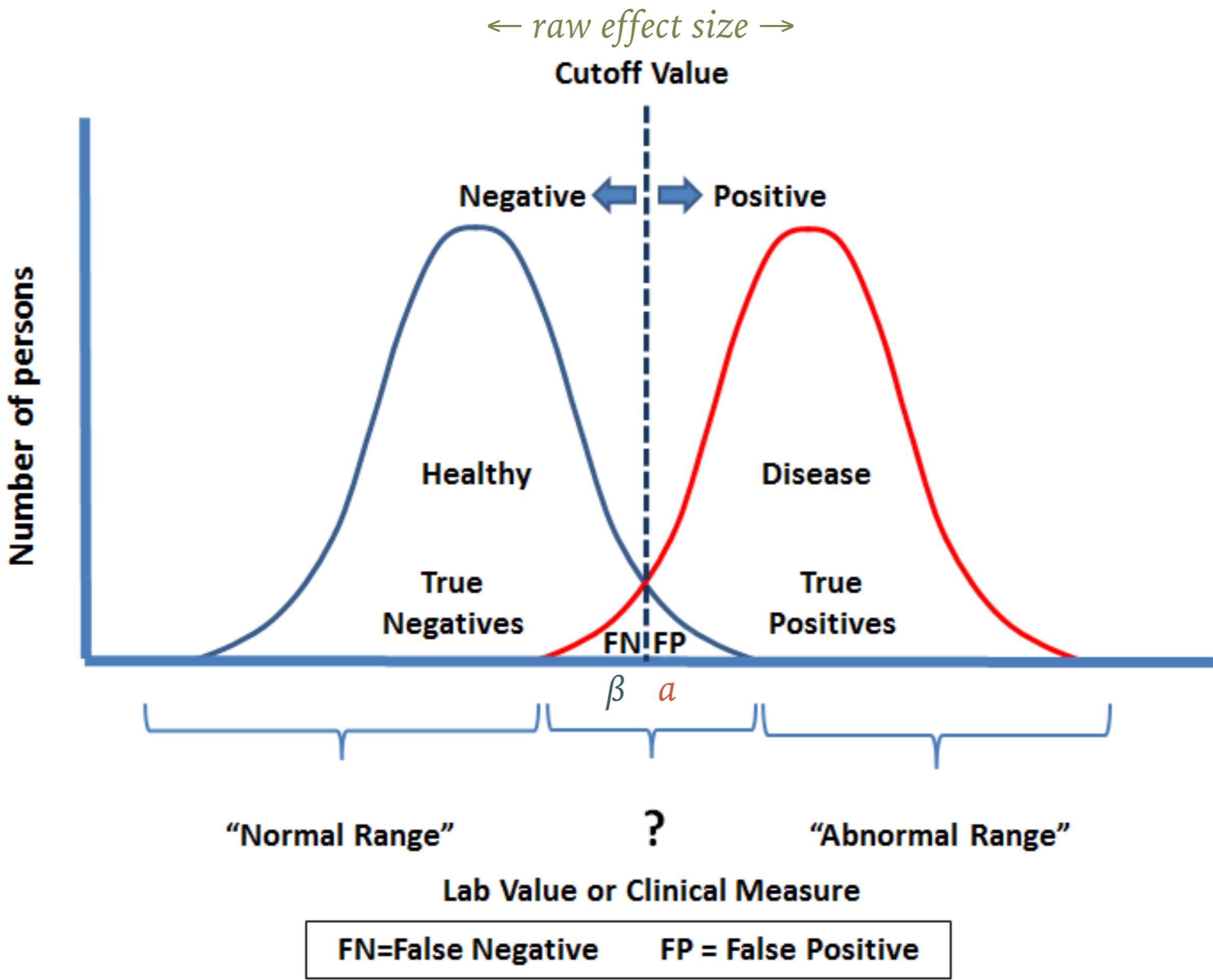
The elements of a complete test

1. The null hypothesis, data, p-value, α .
 2. The raw effect size, β , sample size.
 3. The false negative rate, inverse α , inverse β .
- Will introduce them by the confusion matrix.

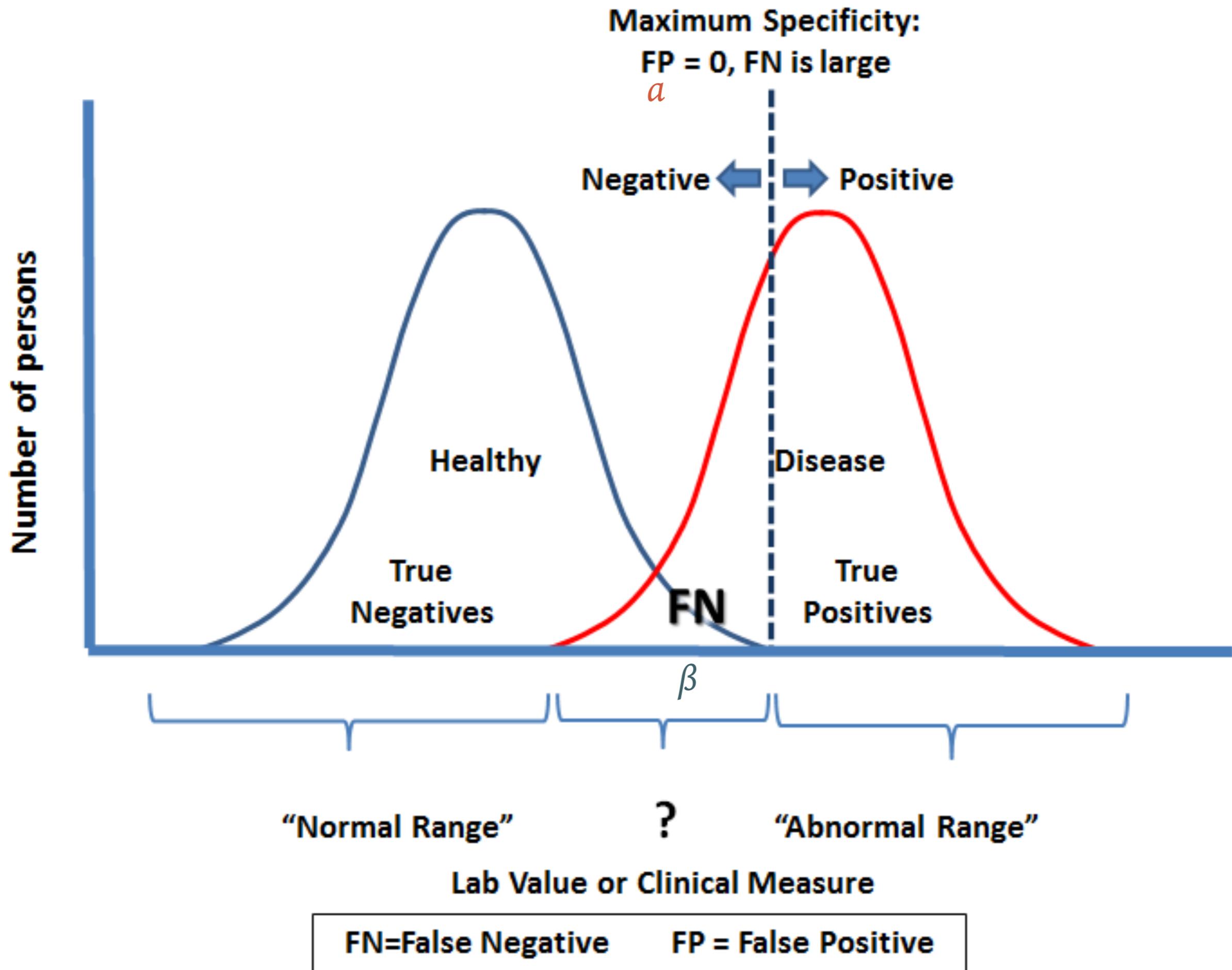
Raw effect size, and β

- DSM5: The case for double standards – James Coplan, M.D.
 - The figures explain a , *raw effect size*, and β perfectly.
 - “FP”: a
 - “The distance between the means”: *raw effect size*
 - “FN”: β

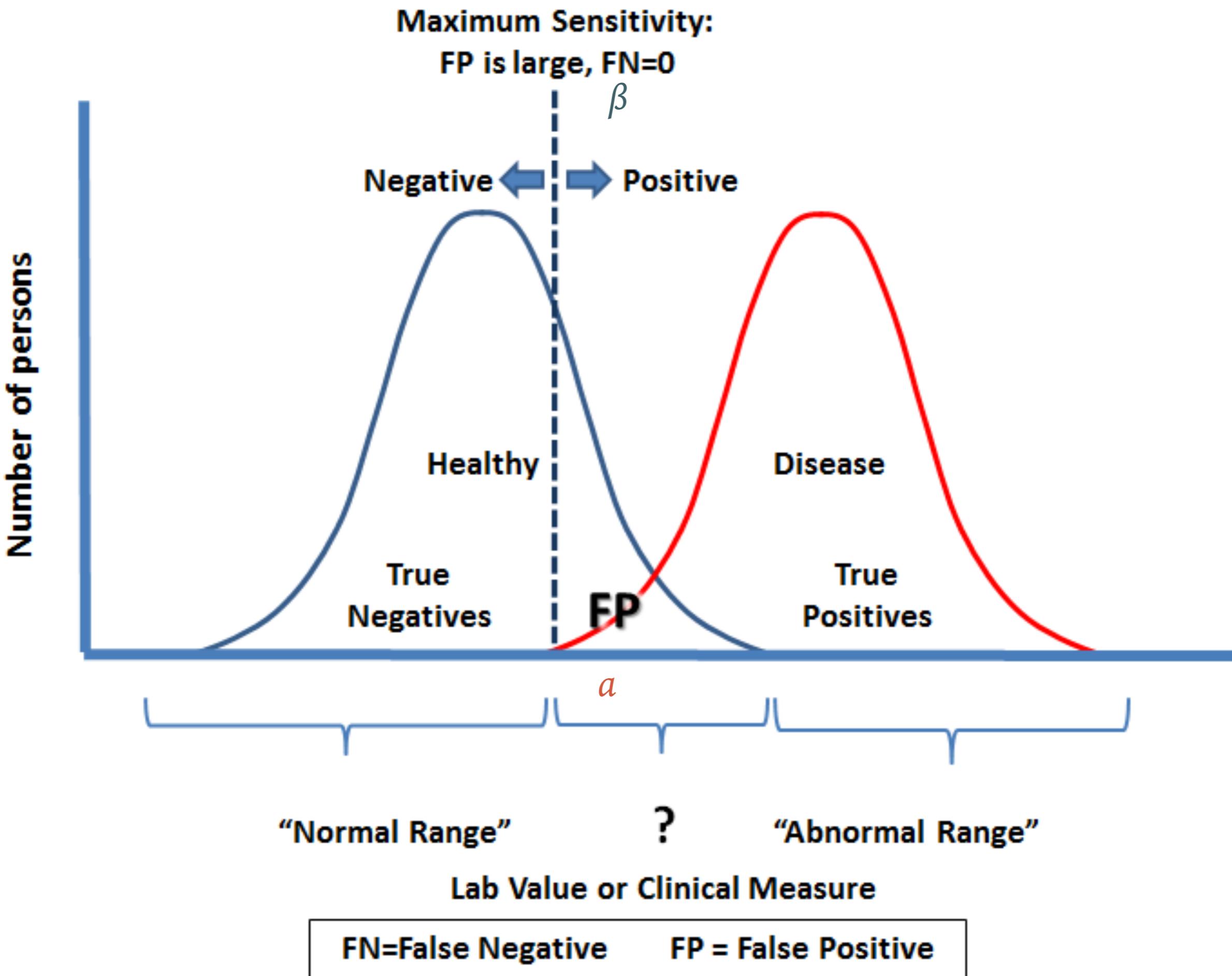
B.



C.



D.



sample size ↑

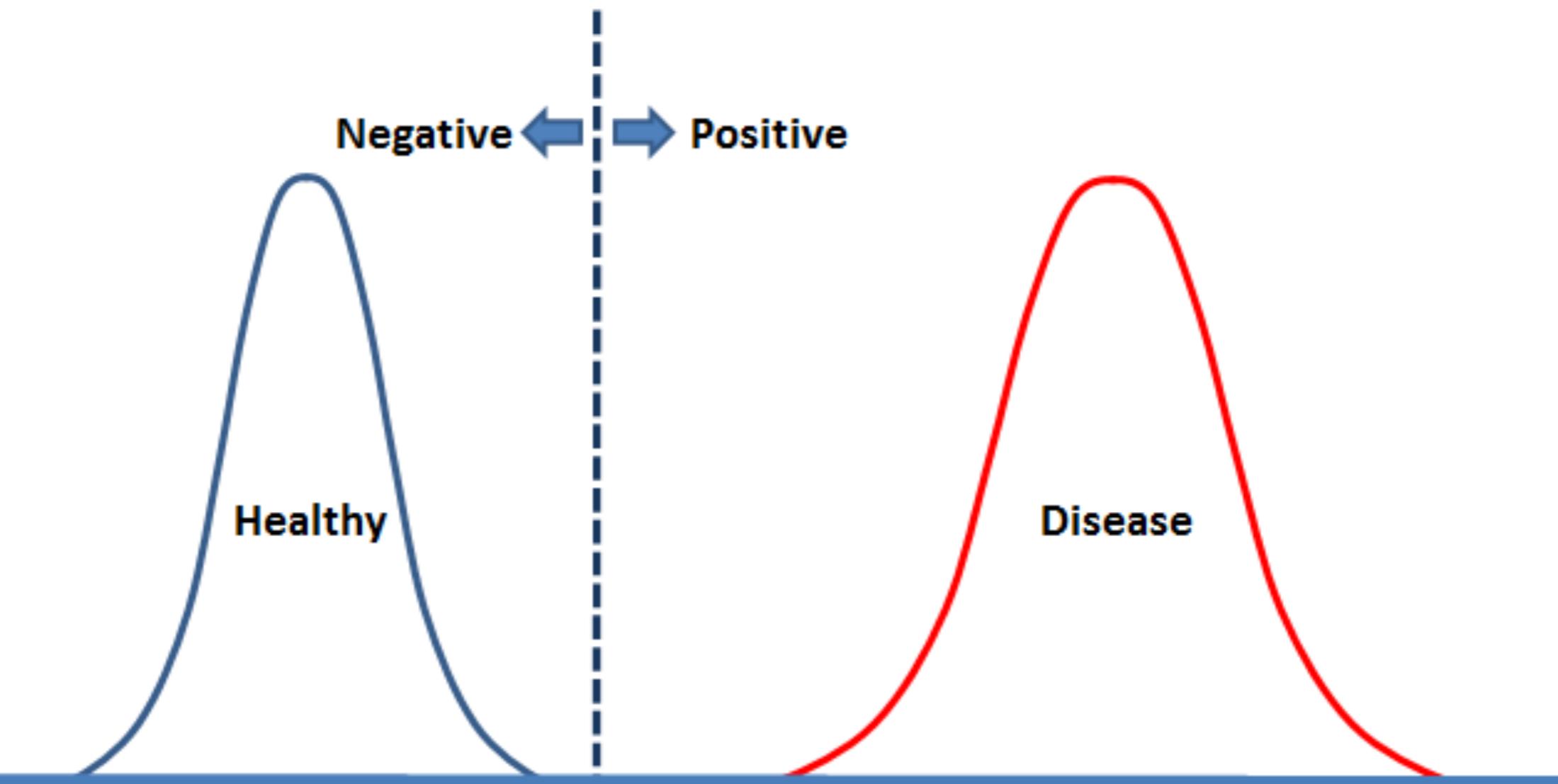
Cutoff Value

Negative ← → **Positive**

Number of persons

Healthy

Disease



"Normal Range"

"Abnormal Range"

Lab Value or Clinical Measure

A.

$$\beta = P(AC|CD) = C/CD$$

.....

		predicted negative AC	predicted positive BD
actual negative AB	true negative A	false positive B	
	false negative C	true positive D	
actual positive CD			

- Given α , raw effect size, β , get the sample size.
- Given α , raw effect size, sample size, get the β .
- Increase sample size to decrease α , β , or raw effect size.

Actual negative rate,
inverse α , inverse β

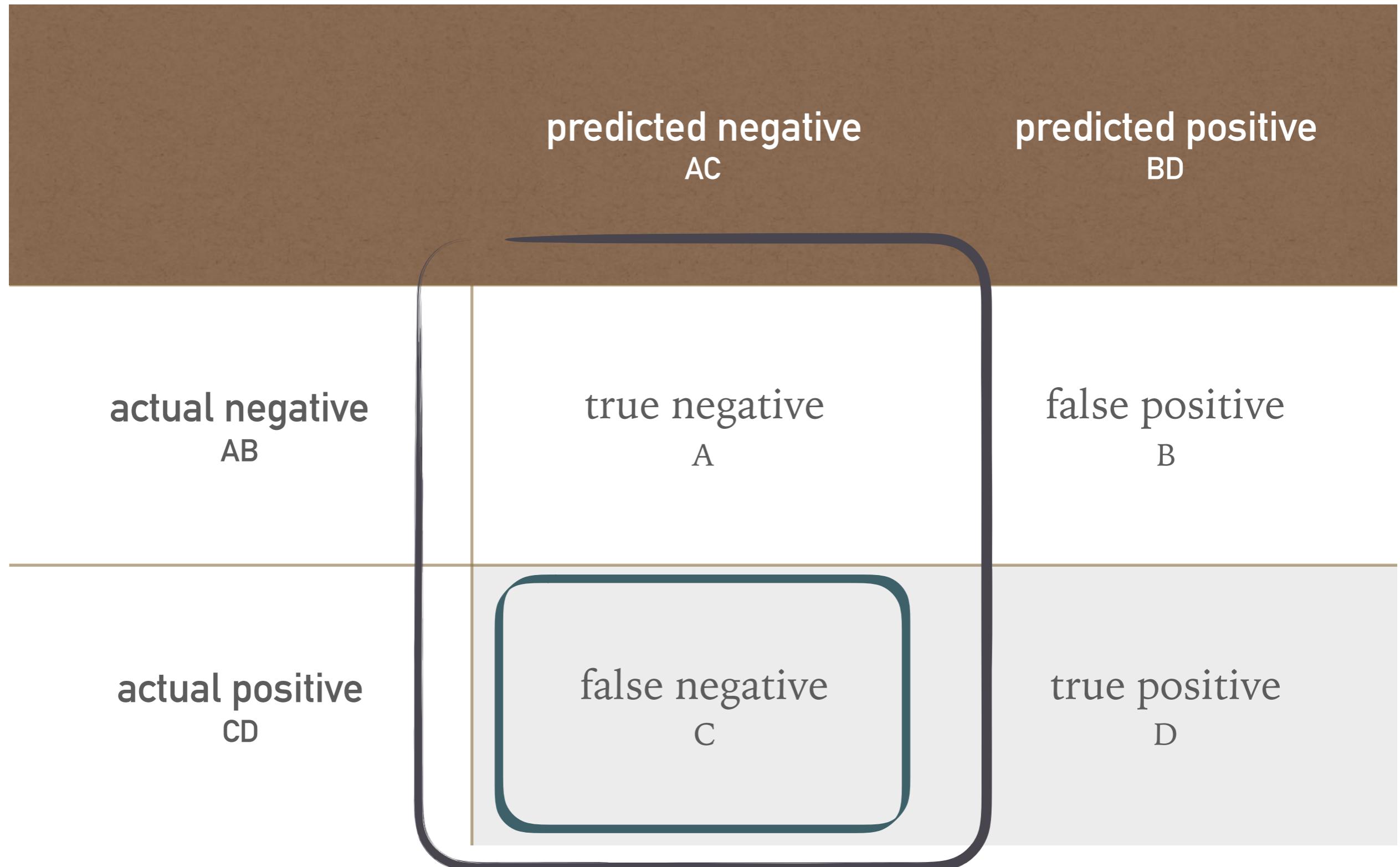
Theory

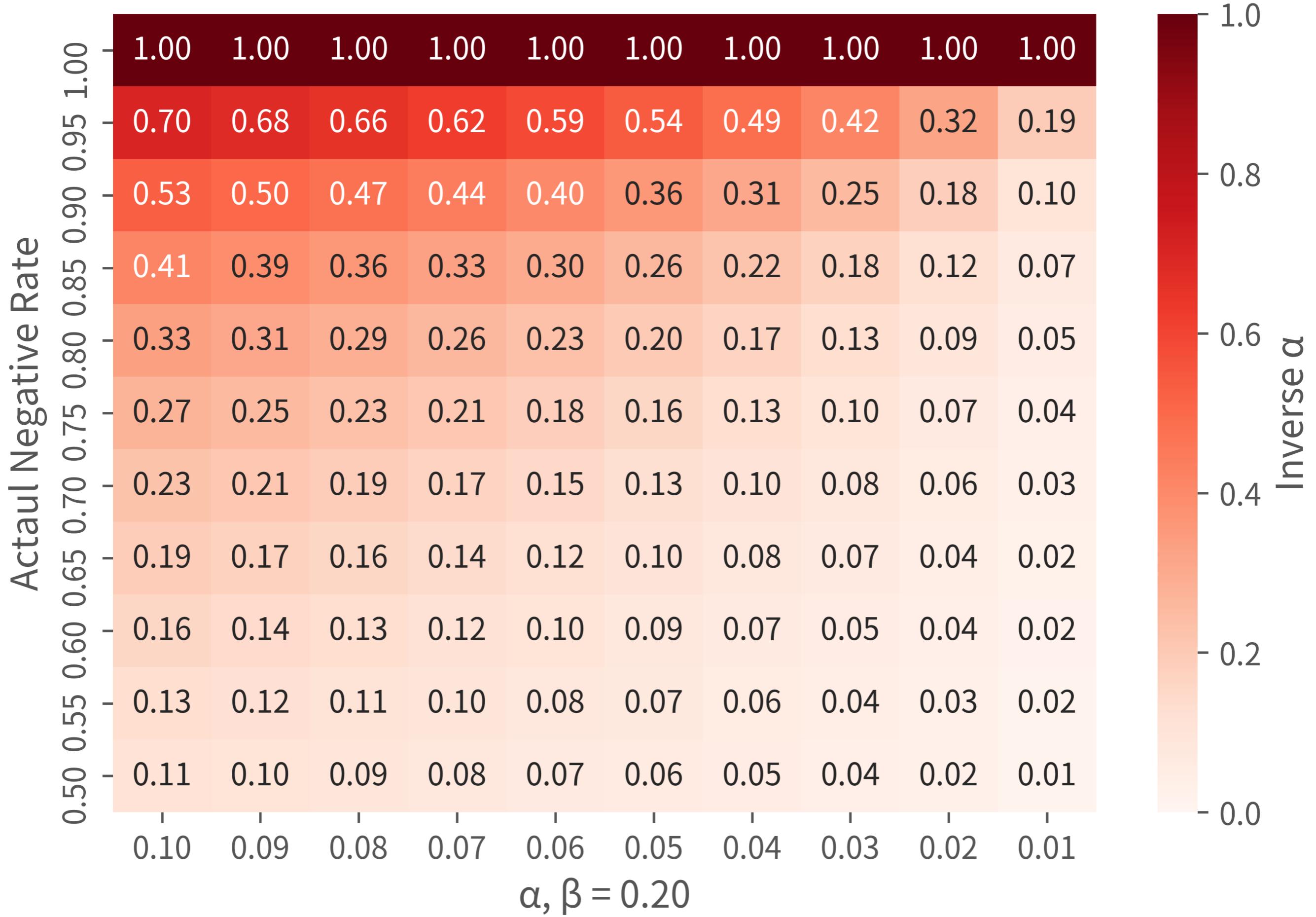
$$\text{Inverse } a = P(AB|BD) = B/BD$$

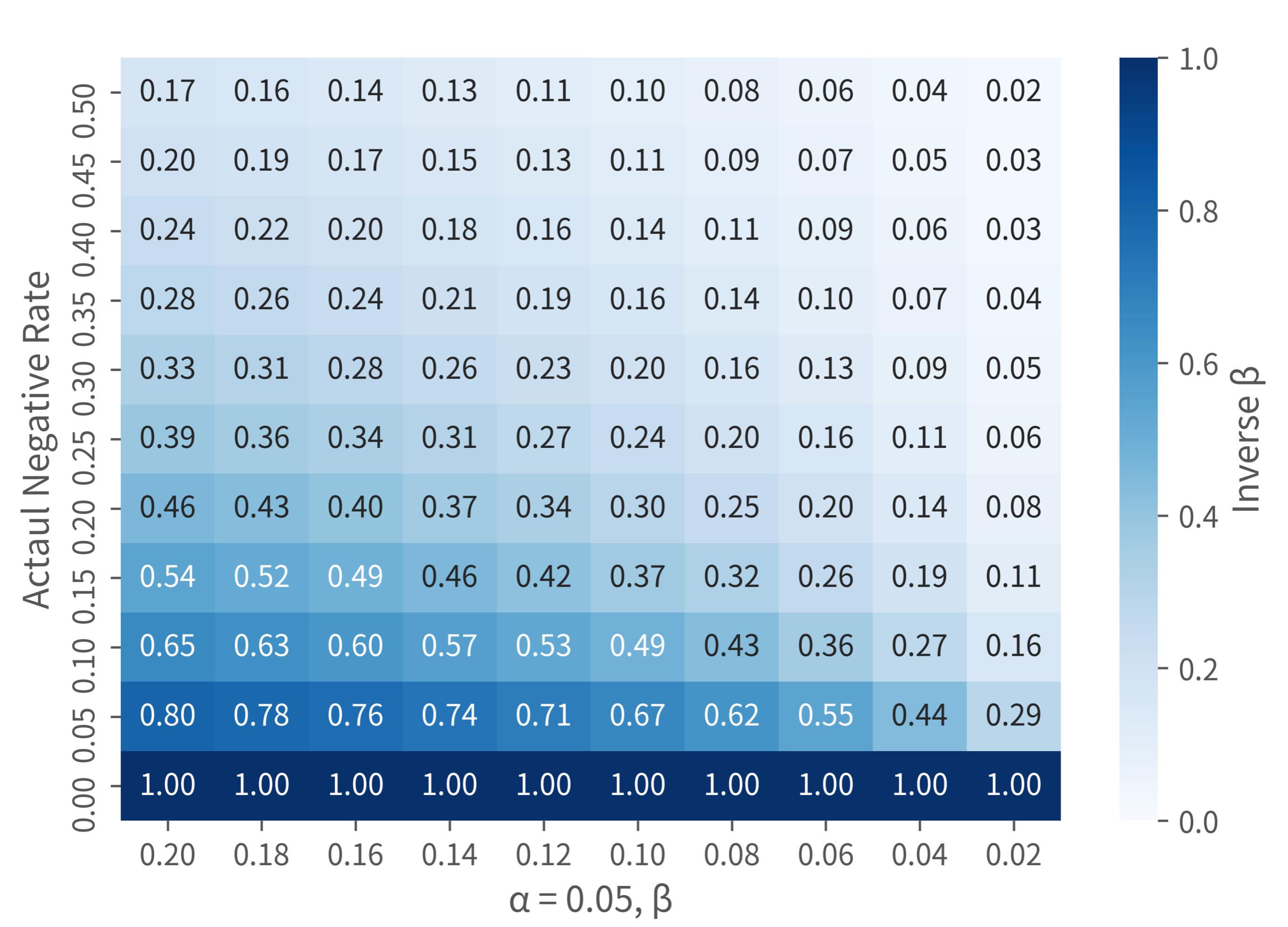
	predicted negative AC	predicted positive BD
actual negative AB	true negative A	false positive B
actual positive CD	false negative C	true positive D

$$\text{Inverse } \beta = P(CD|AC) = C/AC$$

.....







Rates in predefined acceptable confusion matrix

= = = predefined

α	B/AB	significance level type I error rate	false positive rate
β	C/CD	type II error rate	false negative rate
inverse α	B/BD		false discovery rate
inverse β	C/AC		false omission rate
confidence level	A/AB	1- α	specificity
power	D/CD	1- β	sensitivity recall

Rates in confusion matrix

	=	=	= observed
false positive rate	B/AB		α
false negative rate	C/CD		β
false discovery rate	B/BD		inverse α
false omission rate	C/AC		inverse β
actual negative rate	AB/ABCD		
sensitivity	D/CD	recall	power
specificity	A/AB		confidence level
precision	D/BD		inverse power
recall	D/CD	sensitivity	power

- *appendices/theory_02_complete_a_test.ipynb*
- *appendices/theory_03_figures.ipynb*
- That's all. 