

Chapter 6: Inference for Categorical Data

Math 140

Based on content in OpenIntro Stats, 4th Ed

Hitchman

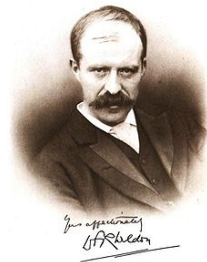
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Section 6.3

Chi Square Test for Goodness of Fit

Weldon's dice

- ▶ Walter Frank Raphael Weldon (1860 - 1906), was an English evolutionary biologist and a founder of biometry. He was the joint founding editor of *Biometrika*, with Francis Galton and Karl Pearson.
- ▶ In 1894, he rolled 12 dice 26,306 times, and recorded the number of 5s or 6s (which he considered to be a success).
- ▶ It was observed that 5s or 6s occurred more often than expected, and Pearson hypothesized that this was probably due to the construction of the dice. Most inexpensive dice have hollowed-out pips, and since opposite sides add to 7, the face with 6 pips is lighter than its opposing face, which has only 1 pip.



Labby's dice

- ▶ In 2009, Zacariah Labby (U of Chicago), repeated Weldon's experiment using a homemade dice-throwing, pip counting machine.

<http://www.youtube.com/watch?v=95EErdouO2w>

- ▶ The rolling-imaging process took about 20 seconds per roll.
 - ▶ Each day there were ~ 150 images to process manually.
 - ▶ At this rate Weldon's experiment was repeated in a little more than six full days.
 - ▶ Recommended reading:

<http://galton.uchicago.edu/about/docs/labby09dice.pdf>

Labby's dice (cont.)

- ▶ Labby did not actually observe the same phenomenon that Weldon observed (higher frequency of 5s and 6s).
- ▶ Automation allowed Labby to collect more data than Weldon did in 1894, instead of recording “successes” and “failures”, Labby recorded the individual number of pips on each die.

Expected counts

Labby rolled 12 dice 26,306 times. If each side is equally likely to come up, how many 1s, 2s, \dots , 6s would he expect to have observed?

(a) $\frac{1}{6}$

(b) $\frac{12}{6}$

(c) $\frac{26,306}{6}$

(d) $\frac{12 \times 26,306}{6}$

(e) $\frac{12 \times 26,306}{6} = 52,612$

Summarizing Labby's results

The table below shows the observed and expected counts from Labby's experiment.

Outcome	Observed	Expected
1	53,222	52,612
2	52,118	52,612
3	52,465	52,612
4	52,338	52,612
5	52,244	52,612
6	53,285	52,612
Total	315,672	315,672

Q: *Why are the expected counts the same for all outcomes but the observed counts are different? At a first glance, does there appear to be an inconsistency between the observed and expected counts?*

Setting the hypotheses

Q: *Do these data provide convincing evidence of an inconsistency between the observed and expected counts?*

H_0 : *There is no inconsistency between the observed and the expected counts. The observed counts follow the same distribution as the expected counts.*

H_A : *There is an inconsistency between the observed and the expected counts. The observed counts **do not** follow the same distribution as the expected counts. There is a bias in which side comes up on the roll of a die.*

Evaluating the hypotheses

- ▶ To evaluate these hypotheses, we quantify how different the observed counts are from the expected counts.
- ▶ Large deviations from what would be expected based on sampling variation (chance) alone provide strong evidence for the alternative hypothesis.
- ▶ This is called a *goodness of fit* test since we're evaluating how well the observed data fit the expected distribution.

Anatomy of a test statistic

- ▶ The general form of a test statistic is

$$\frac{\text{point estimate} - \text{null value}}{\text{SE of point estimate}}$$

- ▶ This construction is based on
 1. identifying the difference between a point estimate and an expected value if the null hypothesis was true, and
 2. standardizing that difference using the standard error of the point estimate.

These two ideas will help in the construction of an appropriate test statistic for count data.

Chi-square statistic

When dealing with counts and investigating how far the observed counts are from the expected counts, we use a new test statistic called the *chi-square (χ^2) statistic*.

χ^2 statistic

$$\chi^2 = \sum_{i=1}^k \frac{(O - E)^2}{E} \quad \text{where } k = \text{total number of cells}$$

Calculating the chi-square statistic

Outcome	Observed	Expected	$\frac{(O-E)^2}{E}$
1	53,222	52,612	$\frac{(53,222-52,612)^2}{52,612} = 7.07$
2	52,118	52,612	$\frac{(52,118-52,612)^2}{52,612} = 4.64$
3	52,465	52,612	$\frac{(52,465-52,612)^2}{52,612} = 0.41$
4	52,338	52,612	$\frac{(52,338-52,612)^2}{52,612} = 1.43$
5	52,244	52,612	$\frac{(52,244-52,612)^2}{52,612} = 2.57$
6	53,285	52,612	$\frac{(53,285-52,612)^2}{52,612} = 8.61$
Total	315,672	315,672	24.73

Why square?

Squaring the difference between the observed and the expected outcome does two things:

- ▶ Any standardized difference that is squared will now be positive.
- ▶ Differences that already looked unusual will become much larger after being squared.

Q: *When have we seen this before?*

The chi-square distribution

- ▶ In order to determine if the χ^2 statistic we calculated is considered unusually high or not we need to first describe its distribution.
- ▶ The chi-square distribution has just one parameter called *degrees of freedom (df)*, which influences the shape, center, and spread of the distribution.

So far we've seen two other continuous distributions

- normal distribution: unimodal and symmetric with two parameters: mean and standard deviation
- T distribution: unimodal and symmetric with one parameter: degrees of freedom

Which of the following is false?

As the df increases,

- (a) the center of the χ^2 distribution increases as well
- (b) the variability of the χ^2 distribution increases as well
- (c) the shape of the χ^2 distribution becomes more skewed (less like a normal)
- (d) *the shape of the χ^2 distribution becomes more skewed (less like a normal)*

Finding areas under the chi-square curve

- ▶ p-value = tail area under the chi-square distribution (as usual)
- ▶ For this we can use technology, or a chi-square probability table.

Finding areas under the chi-square curve (cont.)

Q: *Estimate the shaded area (above the cutoff value of 10) under the χ^2 curve with $df = 6$.*

```
> pchisq(q = 10, df = 6, lower.tail = FALSE)
```

```
[1] 0.124652
```

Finding areas under the chi-square curve (cont.)

Estimate the shaded area (above the cutoff value of 17) under the χ^2 curve with $df = 9$.

- (a) 0.05
- (b) 0.02
- (c) between 0.02 and 0.05
- (d) *between 0.02 and 0.05*
- (e) between 0.05 and 0.1
- (f) between 0.01 and 0.02

```
> pchisq(q = 17, df = 9, lower.tail = FALSE)
```

```
[1] 0.04871598
```

Finding areas under the chi-square curve (one more)

Estimate the shaded area (above 30) under the χ^2 curve with $df = 10$.

- (a) greater than 0.3
- (b) between 0.005 and 0.001
- (c) less than 0.001
- (d) *less than 0.001*
- (e) greater than 0.001
- (f) cannot tell using this table

```
> pchisq(q = 30, df = 10, lower.tail = FALSE)
```

```
[1] 0.0008566412
```

Back to Labby's dice

- ▶ The research question was: Do these data provide convincing evidence of an inconsistency between the observed and expected counts?
- ▶ The hypotheses were:
 - H_0 : There is no inconsistency between the observed and the expected counts. The observed counts follow the same distribution as the expected counts.
 - H_A : There is an inconsistency between the observed and the expected counts. The observed counts **do not** follow the same distribution as the expected counts. There is a bias in which side comes up on the roll of a die.
- ▶ We had calculated a test statistic of $\chi^2 = 24.67$.
- ▶ All we need is the df and we can calculate the tail area (the p-value) and make a decision on the hypotheses.

Degrees of freedom for a goodness of fit test

- ▶ When conducting a goodness of fit test to evaluate how well the observed data follow an expected distribution, the degrees of freedom are calculated as the number of cells (k) minus 1.

$$df = k - 1$$

- ▶ For dice outcomes, $k = 6$, therefore

$$df = 6 - 1 = 5$$

Finding a p-value for a chi-square test

The *p-value* for a chi-square test is defined as the *tail area above the calculated test statistic*.

$$\begin{aligned} \text{p-value} &= \\ P(\chi^2_{df=5} > 24.67) \\ &\text{is less than } 0.001 \end{aligned}$$

Conclusion of the hypothesis test

We calculated a p-value less than 0.001. At 5% significance level, what is the conclusion of the hypothesis test?

- (a) Reject H_0 , the data provide convincing evidence that the dice are fair.
- (b) Reject H_0 , the data provide convincing evidence that the dice are biased.
- (c) *Reject H_0 , the data provide convincing evidence that the dice are biased.*
- (d) Fail to reject H_0 , the data provide convincing evidence that the dice are fair.
- (e) Fail to reject H_0 , the data provide convincing evidence that the dice are biased.

Turns out...

- ▶ The 1-6 axis is consistently shorter than the other two (2-5 and 3-4), thereby supporting the hypothesis that the faces with one and six pips are larger than the other faces.
- ▶ Pearson's claim that 5s and 6s appear more often due to the carved-out pips is not supported by these data.
- ▶ Dice used in casinos have flush faces, where the pips are filled in with a plastic of the same density as the surrounding material and are precisely balanced.

Recap: p-value for a chi-square test

- ▶ The p-value for a chi-square test is defined as the tail area *above* the calculated test statistic.
- ▶ This is because the test statistic is always positive, and a higher test statistic means a stronger deviation from the null hypothesis.

Conditions for the chi-square test

1. **Independence:** Each case that contributes a count to the table must be independent of all the other cases in the table.
2. **Sample size:** Each particular scenario (i.e. cell) must have at least 5 **expected** cases.
3. **df > 1:** Degrees of freedom must be greater than 1.

Failing to check conditions may unintentionally affect the test's error rates.

2009 Iran Election

Q: *There was lots of talk of election fraud in the 2009 Iran election. We'll compare the data from a poll conducted before the election (observed data) to the reported votes in the election to see if the two follow the same distribution.*

<i>Candidate</i>	<i>Observed # of voters in poll</i>	<i>Reported % of votes in election</i>
<i>(1) Ahmedinajad</i>	338	63.29%
<i>(2) Mousavi</i>	136	34.10%
<i>(3) Minor candidates</i>	30	2.61%
<i>Total</i>	504	100%
	↓ observed	↓ expected distribution

Hypotheses

Q: *What are the hypotheses for testing if the distributions of reported and polled votes are different?*

H_0 : *The observed counts from the poll follow the same distribution as the reported votes.*

H_A : *The observed counts from the poll do not follow the same distribution as the reported votes.*

Calculation of the test statistic

Candidate	Observed # of voters in poll	Reported % of votes in election	Expected # of votes in poll
(1) Ahmedinajad	338	63.29%	$504 \times 0.6329 = 319$
(2) Mousavi	136	34.10%	$504 \times 0.3410 = 172$
(3) Minor candidates	30	2.61%	$504 \times 0.0261 = 13$
Total	504	100%	504

$$\frac{(O_1 - E_1)^2}{E_1} = \frac{(338 - 319)^2}{319} = 1.13$$

$$\frac{(O_2 - E_2)^2}{E_2} = \frac{(136 - 172)^2}{172} = 7.53$$

$$\frac{(O_3 - E_3)^2}{E_3} = \frac{(30 - 13)^2}{13} = 22.23$$

$$\chi^2_{df=3-1=2} = 30.89$$

Conclusion

Based on these calculations what is the conclusion of the hypothesis test?

- (a) p-value is low, H_0 is rejected. The observed counts from the poll do not follow the same distribution as the reported votes.
- (b) *p-value is low, H_0 is rejected. The observed counts from the poll do not follow the same distribution as the reported votes.*
- (c) p-value is high, H_0 is not rejected. The observed counts from the poll follow the same distribution as the reported votes.
- (d) p-value is low, H_0 is rejected. The observed counts from the poll follow the same distribution as the reported votes
- (e) p-value is low, H_0 is not rejected. The observed counts from the poll do not follow the same distribution as the reported votes.

Section 6.4

Chi Square Test for Independence

Popular kids

Q: In the text dataset *popular*, students in grades 4-6 were asked whether good grades, athletic ability, or popularity was most important to them. A two-way table separating the students by grade and by choice of most important factor is shown below. Do these data provide evidence to suggest that goals vary by grade?

	Grades	Popular	Sports
4 th	63	31	25
5 th	88	55	33
6 th	96	55	32

	4 th	5 th	6 th
Grades			
Popular			
Sports			

Chi-square test of independence

- ▶ The hypotheses are:

H_0 : Grade and goals are independent. Goals do not vary by grade.

H_A : Grade and goals are dependent. Goals vary by grade.

- ▶ The test statistic is calculated as

$$\chi^2_{df} = \sum_{i=1}^k \frac{(O - E)^2}{E} \quad \text{where} \quad df = (R - 1) \times (C - 1),$$

where k is the number of cells, R is the number of rows, and C is the number of columns.

Note: We calculate df differently for one-way and two-way tables.

- ▶ The p-value is the area under the χ^2_{df} curve, above the calculated test statistic.

Expected counts in two-way tables

Expected counts in two-way tables

$$\text{Expected Count} = \frac{(\text{row total}) \times (\text{column total})}{\text{table total}}$$

	Grades	Popular	Sports	Total
4 th	63	31	25	119
5 th	88	55	33	176
6 th	96	55	32	183
Total	247	141	90	478

$$E_{\text{row } 1, \text{col } 1} = \frac{119 \times 247}{478} = 61 \quad E_{\text{row } 1, \text{col } 2} = \frac{119 \times 141}{478} = 35$$

Expected counts in two-way tables

What is the expected count for the highlighted cell?

	Grades	Popular	Sports	Total
4 th	63	31	25	119
5 th	88	55	33	176
6 th	96	55	32	183
Total	247	141	90	478

(a) $\frac{176 \times 141}{478}$

→ 52

(b) $\frac{176 \times 141}{478}$

more than expected # of 5th graders

(c) $\frac{119 \times 141}{478}$

have a goal of being popular

(d) $\frac{176 \times 247}{478}$

(e) $\frac{176 \times 478}{478}$

Calculating the test statistic in two-way tables

Expected counts are shown in *blue* next to the observed counts.

	Grades	Popular	Sports	Total
4 th	63 <i>61</i>	31 <i>35</i>	25 <i>23</i>	119
5 th	88 <i>91</i>	55 <i>52</i>	33 <i>33</i>	176
6 th	96 <i>95</i>	55 <i>54</i>	32 <i>34</i>	183
Total	247	141	90	478

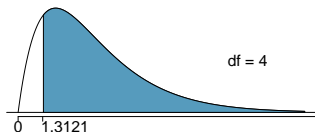
$$\chi^2 = \sum \frac{(63 - 61)^2}{61} + \frac{(31 - 35)^2}{35} + \dots + \frac{(32 - 34)^2}{34} = 1.3121$$

$$df = (R - 1) \times (C - 1) = (3 - 1) \times (3 - 1) = 2 \times 2 = 4$$

Calculating the p-value

Which of the following is the correct p-value for this hypothesis test?

$$\chi^2 = 1.3121 \quad df = 4$$



- (a) more than 0.3
- (b) *more than 0.3*
- (c) between 0.3 and 0.2
- (d) between 0.2 and 0.1
- (e) between 0.1 and 0.05
- (f) less than 0.001

Conclusion

Q: *Do these data provide evidence to suggest that goals vary by grade?*

H_0 : *Grade and goals are independent. Goals do not vary by grade.*

H_A : *Grade and goals are dependent. Goals vary by grade.*

Since p -value is high, we fail to reject H_0 . The data do not provide convincing evidence that grade and goals are dependent. It doesn't appear that goals vary by grade.