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# Assessing impacts of dredge spoil disposal using equivalence tests: implications of a precautionary (proof of safety) approach

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**ABSTRACT:** Equivalence tests evaluate whether a treatment effect lies within or outside a pre-determined equivalence interval. The equivalence interval might be determined in relation to a pre-cleanup value, reference values, or unimpacted controls. Such tests are little known in ecology, but offer advantages over the common tests of point-null hypotheses. They come in 2 forms. The first, testing the equivalence hypothesis, constitutes a proof of hazard approach by postulating that a difference lies within the interval. The second, testing the inequivalence hypothesis, also known as bioequivalence testing, constitutes a proof of safety approach by postulating that a difference lies beyond the interval. The proof of safety option provides a formal mechanism for the implementation of the precautionary approach. We demonstrate the usage of these tests for a subtidal rocky reef dataset evaluating the impact of dredge spoil disposal at New Plymouth, New Zealand. Sampling of conspicuous subtidal organisms was done once before, and twice after spoil disposal. Abundances of subtidal organisms were compared between 6 sites in the predicted path of the dredge spoil and 6 distant control sites. Comparison of mean numbers of species and of individuals on and off the dumpground before and after disposal demonstrated that greater effort was required for proof of safety, though there was no proof of hazard. The most important conclusion was that much greater sampling effort than is common in ecological study was required to demonstrate safety. Because equivalence tests are readily calculated, test a realistic hypothesis, and provide an outcome that is directly interpretable in terms of a biological endpoint, we suggest that they should be more widely adopted.

**KEY WORDS:** Dredge spoil disposal · Equivalence tests · Proof of hazard · Proof of safety · Tests of null hypotheses

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## INTRODUCTION

Formal evaluation of evidence regarding biological impacts of human activities is an important role for marine ecologists (e.g. Underwood & Peterson 1988, Underwood 1997). The usual statistical tool used to evaluate such evidence in ecology is testing of point-null hypotheses in the frequentist paradigm (e.g. Underwood 1990, 1997, Fairweather 1991). Under such an approach, evidence is gathered to test the null hypothesis that there is no difference whatsoever between the population parameters considered (e.g. means). This hypothesis is rejected if the p-value for its

test is less than the permissible Type I error risk (the probability of rejecting a true hypothesis, usually taken as  $\alpha = 0.05$ ), and it is concluded that the treatments differ. In this way p-values for point-null tests are treated as evidence for or against research hypotheses. Even exhortations to publish statistically non-significant results appear to accept that the p-value from such a test is an appropriate criterion for judging the strength of the evidence gathered (e.g. Lortie & Dyer 1999). However, the interpretation of these p-values as evidence invokes serious inferential problems (see Appendix 1), not the least being that they tend to become ever smaller as the number of

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samples is increased. This is because the p-value is calculated assuming the tested hypothesis to be true, but in fact it isn't—there will be some difference present, however small. This has tended to be discussed in the statistical (e.g. Gibbons & Pratt 1975, Berger & Sellke 1987, Sellke et al. 2001, McBride 2002), medical (Goodman & Royall 1988, Goodman 1999, Poole 2001) and sociological literatures (Morrison & Henkel 1970, Harlow et al. 1997), but it is increasingly discussed in some sectors of the ecological community (e.g. Shrader-Frechette & McCoy 1992, Mapstone 1995, Germano 1999, Johnson 1999, Quinn & Keough 2002). In particular, such p-values can serve well when comparing the strength of evidence from tests using the same number of data, but they are not comparable when the number of samples differs.

Comparisons of p-values cause difficulties for ecologists in several situations. As an example, rules have been offered for interpreting p-values in tables that arise from complex analysis of variance designs (e.g. Underwood 1991, 1992, 1993, 1997). In many situations, presentation of such tables is taken to summarise the data. However, as above, if different numbers of samples are used between factors or across studies, the relative sizes of p-values will not adequately summarise even the comparative evidence. In Cohen (1988), example 8.8 (p. 374–375) demonstrates this for 3 fixed factors with varying numbers of levels using 5% level tests. For a true effect size of 0.25, the 3 main effect tests have powers that range from 0.58 to 0.70. This varying power means that p-values will tend to differ between comparisons, merely as a result of the different numbers of samples between factors. The use of relative size of p-values as evidence is thus confounded by varying sample sizes. As a further example, Osenberg et al. (1999; their Fig. 1) report a meta-analysis of experiments investigating stonefly predator effects on densities of various taxa in streams. They show that the effect sizes of some of the statistically significant tests (i.e. those with  $p \leq \alpha$ ) are relatively small compared to other statistically non-significant comparisons, demonstrating that the failure to reject the null hypothesis was a result of small power, rather than a small effect.

Such issues have given rise to discussions regarding negative results (Browman 1999, et seq.) and publication bias (Palmer 1999), indicating a need to have access to at least some studies in which a point-null hypothesis has not been rejected (i.e.  $\alpha$ -censoring, where studies that fail to attain  $p < 0.05$  tend not to be published). This can be manifest in calls to emphasize estimation (especially using confidence intervals) rather than testing (Gardner & Altman 1989, Hoenig & Heisey 2001). Indeed, Peterson et al. (2001) noted a move in ecological studies away from testing hypotheses toward estimation of the magnitude of effects. This

approach permits some freedom for interpretation, and is always useful. However, it fails to provide a procedure for detecting ecologically important effects, as is often required, for example, in studies of environmental impact or for processing resource-use applications. Having expended considerable effort collecting and analysing the data, failing to reach a conclusion on the basis of those data is unsatisfactory. For those reasons, and because confidence interval widths depend (inter alia) upon the number of samples, we see the call for greater emphasis on estimation as desirable but incomplete.

Another approach to the problems caused by  $\alpha$ -censoring is to adjust  $\alpha$  (Cascio & Zedeck 1983, Mapstone 1995). In Mapstone's procedure, a sampling programme is designed to regularly detect a minimum effect size (if such an effect actually exists) judged by experts to be of biological consequence. In analyzing a set of data,  $\alpha$  and the Type II error risk  $\beta$  (of failing to reject a false hypothesis) are adjusted according to the ratio of costs associated with committing either error (the originators of hypothesis testing procedures Neyman & Pearson 1933, noted that the choice of error criteria has to do with the consequences of each error occurring). Inevitably, given the small numbers of samples used in marine ecological studies, this procedure will result in values of  $\alpha$  larger than the usual 0.05, and accordingly this procedure will detect more effects than the traditional approach, especially because it forces the analyst to confront issues of minimum detectable effect size and permissible error risks before performing the test. However, it still tests an untenable (point-null) hypothesis—in which case, why test it at all?

In this paper we examine a different hypothesis testing approach that abandons the testing of point-null hypotheses and instead tests hypotheses stated in terms of equivalence intervals (Wellek 2002). The basic idea of such equivalence tests is that if a test suggests that the true difference is inside that interval, then a declaration of equivalence may be made. That is, it is recognised that there is a difference but that it can be small enough for the population parameters to be considered equivalent. These tests supply a formal mechanism by which the evidence for the tested hypothesis may actually be strengthened by the collection of more data (for a point-null hypothesis the overall outcome of increasing sample size is an inevitable weakening of the evidence for that hypothesis). We note that some working statisticians have the same view, e.g. '... we think equivalence testing approaches are underutilized. We often see examples where statisticians and non-statisticians are testing the wrong hypotheses, apparently stuck in a mode of thinking based on null hypotheses of no-difference' (Anderson & Hauck 1996).

Limiting the discussion to the 2-mean comparison, equivalence tests can examine either (1) the equivalence hypothesis, in which the true difference between means is postulated to lie within a prescribed equivalence interval, or (2) the inequivalence hypothesis, in which the true difference in means is postulated to lie beyond that interval. These tests provide a formal framework for demonstrating proof of hazard (1) or proof of safety (2). Therefore, tests of the latter hypothesis will be of particular interest to ecologists, since they provide a formal vehicle to implement the precautionary approach that traditional approaches have great difficulty in accommodating. For example, Dayton (1998) has advocated reversing the usual burden of proof in fisheries management—testing the inequivalence hypothesis enables this to be done in a straightforward manner; tests of point hypotheses do not (see especially the analysis of the power approach by Schuirmann 1987). Tests of the inequivalence hypothesis are now in routine use in applied fields where incorrect conclusions are matters of human life and death. In medical investigations (which are necessarily precautionary) of the efficacy of drug formulations, tests of point-null hypotheses have fallen from favour and equivalence procedures are mandated (<http://www.fda.gov/cder/guidance/1716dft.htm>). Despite their considerable advantages and their mandated use in drug tests, equivalence tests are seldom used in the ecological literature (see McDonald & Erickson 1993, Garrett 1997, McBride 1999, Cole et al. 2001 and MacKenzie & Kendall 2002 for non-medical examples). Here we demonstrate the use of equivalence tests in a dredge spoil disposal example. Our intention is to provide examples of the usage of tests of interval hypotheses, to underscore their advantages over tests of point-null hypotheses, and to demonstrate important consequences of their use.

## MATERIALS AND METHODS

**Study site.** New Plymouth is situated in the province of Taranaki, on the west coast of the North Island of New Zealand (Fig. 1). The physical characteristics of this wave-swept coast are described in McComb et al. (1997) and McComb & Black (2001). Cole et al. (1999) describe a depauperate subtidal fauna of mobile invertebrates mainly comprising echinoderms and molluscs. Despite the dominance of coralline-covered areas, abundances of grazing invertebrates such as echinoids and herbivorous gastropods are much lower than those in northeastern New Zealand (summarised in Andrew 1988, Creese 1988).

**Sampling.** A sampling programme was instigated to assess impacts in the shallow subtidal of a trial subtidal disposal of 47 000 m<sup>3</sup> of sand (Fig. 1). Disposal occurred in late February and early March 1999 and details of the dispersal of the sediment can be found in McComb & Black (2001). Ecological sampling was done on 3 occasions, before (December 1998), and twice after (May 1999 and November 1999) spoil disposal. During May 1999 there was no underwater visibility at several sites, and no subtidal data could be obtained there; that incomplete subtidal survey is therefore omitted. A preliminary presentation of results is given in Cole et al. (1999).

Sampling was done at 12 sites on reefs, of which 6 lay close to and in the path of sediment from the disposal ground, and were designated impact sites, and 6 lay further away, and served as controls (Fig. 1). At each site, 5 randomly placed 1 m<sup>2</sup> quadrats were sampled for seaweeds and large mobile benthic invertebrates. Number of seaweed stipes (*Carpophyllum maschalocarpum* and *Ecklonia radiata*), and numbers of echinoids, starfish, and gastropods were counted in each quadrat. We analysed number of species and number of individuals, as abundances of individual subtidal species were low and/or highly variable.

Due to concerns that the sample sizes required to demonstrate equivalence or inequivalence may be prohibitively high, we undertook further sampling at New Plymouth. In December 2003, R. Cole recorded the number of mobile invertebrate species in 60 random 1 m<sup>2</sup> samples at each of 3 intertidal sites. Sampling of the 3 sites took a total of about 6 person hours.

**Analysis.** The nomenclature is introduced in Table 1. We present results for 3 types of hypothesis

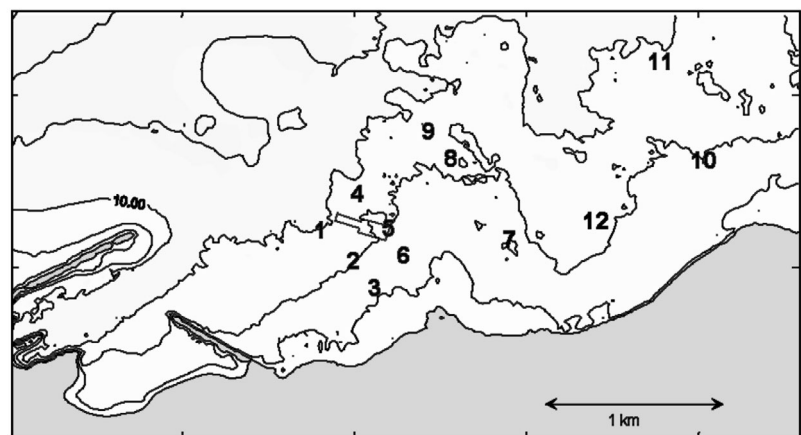


Fig. 1. Study area on the west coast of North Island, New Zealand (39° 02.5' S, 174° 03' E), with locations of sampling sites. Depth contours are at 5 m intervals. Sampling sites are labelled 1 to 12. Polygon surrounded by Sites 1, 2, 4 and 5 indicates spoil disposal area. Breakwaters at left of diagram enclose Port Taranaki. Sites 1 to 6 were designated as impacted, Sites 7 to 12 are distant controls

Table 1. Nomenclature

p	Probability of obtaining data at least as extreme as have been obtained assuming that the tested hypothesis was true
$\mu$	Mean of a population
$\sigma, \sigma^2$	Joint common standard deviations, variances of 2 or more populations
CV	Coefficient of variation of a population (the population CV is $\sigma/\mu$ )
ES	Effect size, e.g. $(\mu_1 - \mu_0)/\sigma$ , a relative measure of the strength of a difference between population 1 and a control population compared with the natural variability. Note that if we define the limits on the equivalence interval in terms of change from the control sites' mean, i.e. as $\Delta = \pm (\mu_1 - \mu_0)/\mu_0$ , rather than as effect size limits, then equivalence probability calculations can only be calculated once the control sites' coefficient of variation is supplied (because $\Delta = (ES)(CV_0)$ )

tests: (1) traditional 2-sided *t*-test for the difference between 2 means, (2) a confidence interval approach to test the equivalence hypothesis (McBride 1999), (3) the 2 one-sided tests (TOST) of inequivalence hypotheses (Schuirmann 1987) which is also a confidence interval approach. Tests of equivalence, inequivalence hypotheses and Bayesian posterior probabilities of a difference being within an equivalence interval, were carried out using basic Excel™ probability functions (McBride 1999). To demonstrate the behaviour of the equivalence tests, we present detection curves for all 3 types of tests. For cases (1) and (2) these are power curves; for case (3) this is the operational characteristic (OC) curve (the complement of a power curve). The abscissa used is the population effect size (ES), the true difference in means divided by their (unknown) common standard deviation. We used power analysis freeware available at [www.niwa.co.nz/rc/prog/stats](http://www.niwa.co.nz/rc/prog/stats).

As noted above, equivalence tests can only be performed after the analyst states the width of the equivalence interval. Our best professional judgement (given the lack of information regarding the variability of fauna and flora in the area) is that a change of mean density of more than 50 % of the natural variability (i.e. half the true standard deviation) is of biological importance. A change of 100 % would definitely be of concern. So, for our equivalence tests, we have defined an equivalence interval with boundaries at an effect size of  $\pm 50$  % (at which the true difference in means is half the true standard deviation). In so doing we have sought to cater for issues in defining effects in terms of natural variability (Peterson 1993), i.e. smaller changes in other variables, such as light penetration, may be biologically important. We note the possibility that at some later date there may be a better understanding of impacts with respect to natural variability and the data could be re-analyzed with a different interval. We used a 20 % equivalence interval for the analysis of species richness in intertidal sampling, because more information regarding those taxa is available regarding variability of those assemblages (Taranaki Regional Council unpubl. data).

## RESULTS

### Detection curves

Detection curves (Fig. 2) reveal the fundamentally different features of the 3 test procedures (*t*-tests for a point-null hypothesis, testing the equivalence hypothesis and testing the inequivalence hypothesis, all at the 5 % level). For the *t*-test we see that at low sample size (i.e.  $n = 10$ ) the test is permissive, not precautionary. That is, only large differences (well beyond the equivalence interval) will be regularly detected. This is even more pronounced for tests of the equivalence hypothesis. However, at large sample size the *t*-test becomes ultra-precautionary, often detecting effects well within the equivalence interval. In contrast, the test of the equivalence hypothesis regularly detects effects just a little beyond the equivalence interval. Consider now testing the inequivalence hypothesis. At  $n = 10$ , this has the greatest probability of detecting an effect—nearly 100 % for all effect sizes, demonstrating why proof of safety is much more difficult than proof of hazard (Bross 1985). With 50 samples this procedure will still routinely detect effects—about 40 % of the time if in fact there were only a miniscule effect size present. Note that the detection curves for the equivalence and inequivalence procedures pivot around the 5 and 95 percentile points at the edge of the equivalence region's relevant abscissa values ( $-50$  and  $+50$  %) (except when the sample size is small, in which case the true significance level of the inequivalence test cannot be maintained at 5 %, see Appendix 1). The difference between the equivalence test procedures is that tests of the inequivalence hypothesis (the proof of safety approach) have about a 95 % chance of detecting an effect of  $\pm 50$  %, whereas for equivalence tests (the proof of hazard approach) that probability is about 5 %. Thus, testing the inequivalence hypothesis at small  $\alpha$  keeps the risk to the environment (the consumer's risk) small, and will often detect an effect even when that effect is some way within the equivalence interval. The reverse is true when testing the equivalence hypothesis at small

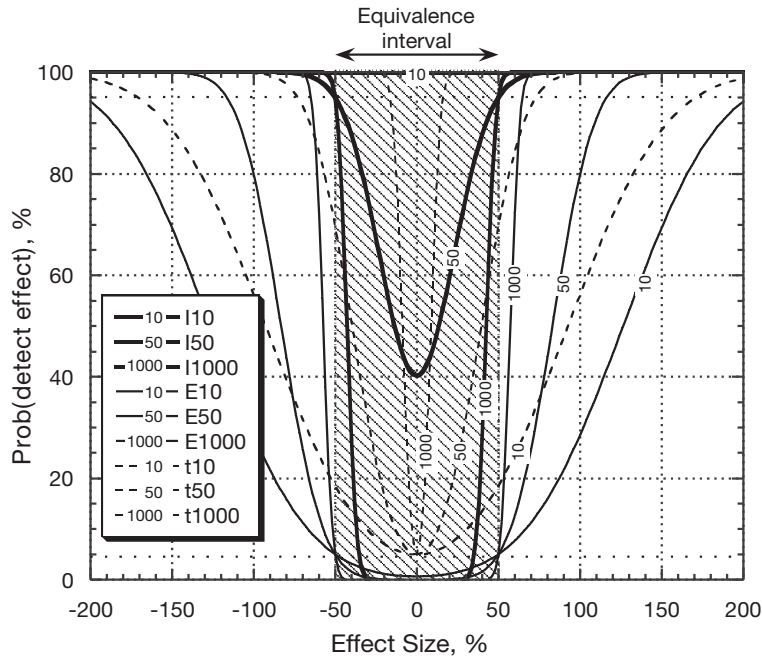


Fig. 2. Detection curves for tests of equivalence (curves with 'E' prefix), inequivalence hypotheses (curves with 'I' prefix) and a *t*-test of a point-null hypothesis (curves with 't' prefix) at 3 sample sizes (10, 50, 1000) and with true variance unknown. The probability (prob.) of concluding that there has been an impact is plotted as a function of effect size, where an impact is defined as causing a change in effect size greater than  $\pm 50\%$ .

Hatched area is the equivalence (no impact) interval

$\alpha$ ; keeping  $\alpha$  small protects the producer's risk, and so will regularly detect an effect only if that effect is some way beyond the equivalence interval. These distances within or beyond the interval decrease as the number of samples is increased, giving greater certainty of conclusions.

In summary, detection curves for the *t*-test move from being permissive (at low number of samples) to an increasingly precautionary stance as the number of samples is increased. That is, they move from a propensity to miss important effects to a propensity to detect the trivial. Equivalence test procedures do not exhibit this unfortunate behaviour, and remain consistent with their associated burdens-of-proof.

Fig. 3. Boxplots of abundances of (A) total numbers of individuals and (B) total numbers of species in subtidal sampling before (December 1998) and after (September 1999) spoil disposal. Data are the number of organisms or species in individual quadrats; thus,  $n = 30$  (6 sites, 5 quadrats per site) for each bar. Medians for number of species before disposal at control and dumpground areas are 3 and 2, respectively (they coincide with 25th percentile lines). Whiskers extend to non-parametric 5th and 95th percentile values

### Subtidal sampling

Prior to disposal, the number of individuals and number of species were slightly higher at control sites than at impact sites (Fig. 3, Table 2). Site means were moderately variable, having SD/mean ratios of more than 75% in 3 of the 4 comparisons. Tests of point-null hypotheses indicated no statistically significant differences (Table 2), and tests of equivalence and inequivalence hypotheses retained their respective hypotheses for both variables (Table 2). The Bayesian posterior probabilities that the true difference between control and impact areas lay within the equivalence intervals for the before survey were 59 and 72% for number of individuals and number of taxa respectively.

After disposal, a similar pattern persisted as prior to disposal; numbers of individuals and species were slightly higher at control sites than at dumpground sites (Fig. 3). Again, there were no significant differences in the tests of null hypotheses, neither test of an equivalence hypothesis rejected its hypothesis, and the Bayesian posterior prob-

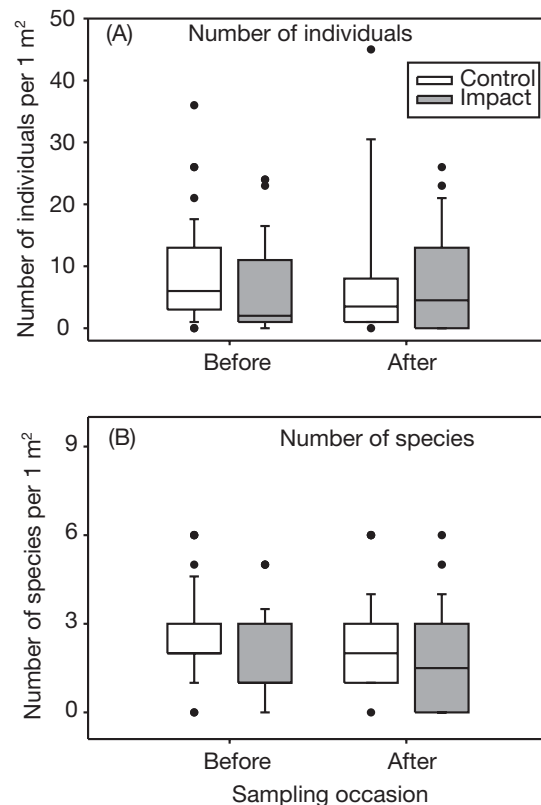




Table 2. Statistics from the comparisons of number of individuals and number of species for the subtidal environment before and after spoil disposal. Data are based on 6 site means for each treatment. Bayesian probability (prob.) is the posterior probability (as %) that the true difference is within the equivalence interval (using uniform priors). H: hypothesis

	Before		After	
	Control	Impact	Control	Impact
<b>Number of individuals</b>				
Means	8.33	5.83	9.30	7.07
SD	7.47	6.69	12.55	6.91
CV	89.6	114.8	135.0	97.8
H: no difference	Not significant		Not significant	
H: inequivalence	Inequivalent		Inequivalent	
H: equivalence	Equivalent		Equivalent	
Bayesian prob.	59		52	
<b>Number of species</b>				
Means	2.43	1.6	2.13	1.70
SD	0.91	1.26	1.01	1.50
CV	37.3	78.7	47.3	88.0
H: no difference	Not significant		Not significant	
H: inequivalence	Inequivalent		Inequivalent	
H: equivalence	Equivalent		Equivalent	
Bayesian prob.	72		76	

abilities were roughly similar to those before disposal (52 % for number of individuals, 76 % for number of species) (Table 2).

The failure to reject any tested hypothesis suggests an examination of the adequacy of sample sizes to demonstrate safety. For example, how many samples would be necessary to infer safety, using  $\pm 50$  % effect size equivalence intervals, if in fact the true effect was vanishingly small (i.e. effect size  $\sim 0$ )? Assuming sampling from a normal distribution, and an  $\alpha$  level of 0.05, calculations indicate that 60 sites per treatment would give a probability of about 70 % to detect no effect, and that with 80 sites per treatment this probability rises to about 87 %. These results indicate that many more than our 12 sites (6 impacted sites round the dump-ground, and 6 more distant control sites) would be necessary to be confident that we might reliably demonstrate absence of effect (defining effect as being larger than the interval, not  $ES \sim 0$ ). (Note that for the among-site means, CVs of the tested variables ranged from 37 to 135 %. Taking a typical CV as 100 %, the  $\pm 50$  % effect size limits on the equivalence interval are also  $\pm 50$  % of the control sites mean, see Table 1).

#### Intertidal sampling, December 2003

The hypothesis of inequivalence of species richness could be rejected in favour of equivalence for Sites 1 and 3 (Bayesian posterior probability [BPP] that the difference is within the equivalence interval  $>99.9$  %),

whereas both those sites were not equivalent to Site 2 (BPP Site 1 vs 2 = 2.43 %, [BPP] Site 2 vs 3 = 0.07 %) (Fig. 4). Thus, it is clear that although appropriate sample sizes are higher than for tests of point-null hypotheses, they are not impossibly large, and clear demonstrations of equivalence and inequivalence may be attained.

#### DISCUSSION

There are 2 major differences between the conventional approach of testing point-null hypotheses and equivalence tests. The first, and more general, distinction is that equivalence tests have to do with an interval hypothesis, which immediately adds realism compared to tests of point hypotheses. The statistical literature contains numerous expressions of doubt regarding the utility of testing an

hypothesis that we know *a priori* to be untrue for any real population of continuous variables (e.g. Goodman & Royall 1988, Cohen 1990), and also for most discrete variables. Of course the means of 2 or more field populations differ, it merely remains to be determined whether the sample size was large enough, or the variability small enough, to render that difference statistically significant and if so, whether that difference is environmentally significant. Krebs (1989, p. 8) says that confusing these 2 items is 'The greatest mistake an ecologist can make in the routine use of statistics'. The

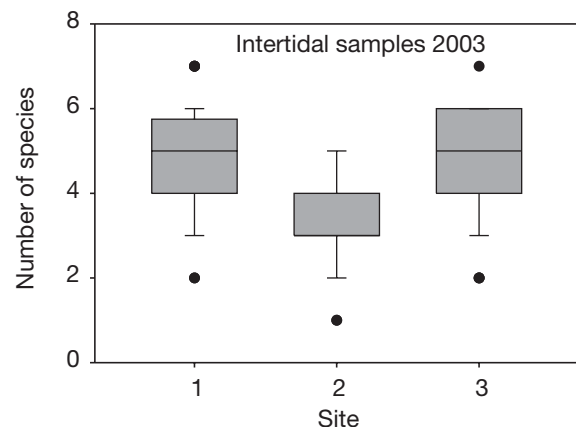


Fig. 4. Boxplots of numbers of mobile invertebrates in intertidal sampling in December 2003. Data are the number of species in individual quadrats ( $n = 60$ ) at each of 3 sites in New Plymouth. Whiskers extend to 10th and 90th percentiles; box spans 25th and 75th percentiles; median indicated by horizontal line

second point of distinction is that the outcome of a test of an inequivalence hypothesis is exactly that required to implement the precautionary approach, i.e. assume the presence of an important effect unless data convincingly demonstrate otherwise. In contrast, cumbersome procedures are required to render the p-value of a point-null hypothesis meaningful (e.g. Schuirman 1987, Dixon 1998); even then interpretation of its result can be problematic, as it can be overly precautionary (particularly if variability is small). In testing the inequivalence hypothesis the means are assumed to differ by an important amount, unless data are convincing to the contrary (proof of safety). This immediately weights the decision in favour of the environment, and reverses the usual burden of proof as favoured by Dayton (1998) and Gerrodette et al. (2002). In that case, a developer whose activity poses a risk to the environment must demonstrate safety. They cannot collect only a few samples, fail to reject a null hypothesis, and then conclude that there has been no impact. Stronger, more thorough, impact assessments must result, and the onus falls upon those undertaking activities that could damage the environment to show that their activities are not harmful. One inevitable consequence of demonstrating proof of safety rather than proof of hazard is a substantially increased sampling effort, as we have shown here (Fig. 2). This consequence is also known in the statistical literature (e.g. Bross 1985), and has also been demonstrated in toxicology by Stallard & Whitehead (1996) using bioequivalence procedures.

Our recommended approach receives little mention in ecological texts (e.g. Quinn & Keough 2002, but see Kingsford & Battershill 1998); so what evidence is there that such methods are useful? The test of the inequivalence hypothesis adopted here is required by US FDA (<http://www.fda.gov/cder/guidance/1716dft.htm>) and EU (<http://www.emea.eu.int/pdfs/human/ewp/140198en.pdf>) drug trials. If human health is sufficiently important to adopt equivalence procedures, could not the environment be given similar protection? Other barriers to the adoption of the methods include the availability of software. Most software packages have numerous procedures for testing null hypotheses, but lack protocols for tests of interval hypotheses. We list targeted software packages for carrying out equivalence tests in Appendix 1, and are aware of macros circulating to carry out such tests in popular statistical packages. Wellek (2002) contains a webpage (<http://www.zi-mannheim.de/wktsheq>) with code for most of the numerous analyses he gives, including comparisons of multiple means. All of our analyses were carried out using code written in Excel™. The major barrier to the adoption of the equivalence testing approach appears to be one of familiarity, rather than

lack of software. One of our prime objectives here is to draw attention to the large number of difficulties with the widely used p-value approach.

Some workers state that they cannot use equivalence procedures because they are unable or unwilling to specify an equivalence interval; they cannot indicate what an effect of real consequence might be, and so test a point-null hypothesis. In such situations, the appropriate course of action is to estimate the magnitude of the effect, rather than carry out a test with no context. We consider this to be a point of considerable importance. Presenting the result of any statistical hypothesis test, in which the size of a biologically important effect is unknown, gives an aura of precision where little exists. If a researcher cannot specify how big an effect of practical consequence might be, why carry out a test of an untenable hypothesis? Is it merely because one doesn't have to state an important effect size? In that case, what does statistical significance actually mean?

When this study was designed R. Cole had not encountered tests of equivalence hypotheses. We subsequently set a relatively lenient symmetrical 50% equivalence interval as the criterion for our decisions *a posteriori*, as in our experience populations of subtidal organisms can fluctuate considerably. That interval is probably a reasonable first attempt, but as the relevant populations become better known, more stringent or lenient equivalence intervals could be examined. Resource managers are frequently able to dictate monitoring standards that must be met, and therefore we suggest they adopt equivalence protocols. Although the medical derivation of equivalence procedures has probably directed attention toward the comparison of multiple treatments with a single control treatment, in environmental studies it is more usual to compare multiple control sites with a single impacted site (e.g. Underwood 1992, 1994). Such experimental designs are well-suited to the use of equivalence procedures.

Our approach has been that of global safety, where all treatments must be shown to be safe (i.e. inequivalence hypothesis rejected in favour of equivalence for all sites in our case). This is a very demanding condition, and one that is likely to be expensive to demonstrate (see sample size calculations). Hauschke & Hothorn (1998) also consider partial safety, in which at least one comparison shows safety. This more lenient criterion is less demanding of a developer, but is also more hazardous to the environment. We consider that neither approach is necessarily the most useful for point-source impacts in spatially structured situations. In assessments such as ours, there are likely to be clear spatial gradients in the severity of the impact, since the source of impact is clearly identified (the disposal area), and it is effectively a point-source impact. The large sample sizes required by the inequivalence pro-



cedure also offer the opportunity to map the severity of the impact in detail. In such cases, an added benefit of the equivalence testing approach is that, where clear definitions of impact and control are not possible, mapping the extent and severity of impact will be done in more detail. Such assessments of impact could be incorporated into predictions of mixing zones and zones of acceptable impact.

Our findings have important implications for survey design. To demonstrate no effect with the inequivalence procedure, powerful tests and therefore high replication are required. Intra-site variation does not influence the power of the test for an effect of disposal. To obtain a powerful test for the effect of disposal, it is best to minimise replication within sites and maximise the number of sites within each level of disposal. With data such as these (which are not particularly variable compared to abundances of plankton or many reef fishes), sample sizes at least an order of magnitude larger than are usual currently will be required to determine whether there has been an impact, even for the relatively large effects we postulate to be of consequence. That finding is particularly characteristic of inequivalence test procedures (e.g. Bross 1985, our Fig. 2). In our experience, such sample sizes are not prohibitive, and use of innovative technology can further reduce sampling costs.

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### Appendix 1. p-values and hypothesis tests

A p-value is defined as the probability of obtaining data at least as extreme as have been obtained assuming that the tested hypothesis was true (e.g. Wonnacott & Wonnacott 1977). The most common hypothesis tested is a 2-sided point-null, positing exact equality between population parameters, e.g. means. There are 2 other options for the form of tested hypotheses. The first is 'one-sided', positing an inequality; for example that the mean of one population is less than that for a second population. The second (intermediate) hypothesis form is that of a 2-sided interval—that a difference (e.g. between means) lies within or beyond an interval, such as the equivalence tests discussed in this paper.

The behaviour of p-values is fundamentally different for tests of these types of hypotheses. For a 2-sided point-null, p tends to become ever smaller as the number of samples (the sample size) increases, as can be shown mathematically. This is because the hypothesis tested in fact cannot be expected to be true, even though it is assumed to be true when calculating the p-value. To see that the hypothesis cannot be true, note that it poses an exact equality, but for continuous variables there will virtually always be some difference between the tested parameters, however small. Consequently, if p is not small (i.e. less than the significance level) one should never infer that a point-null hypothesis is valid, by accepting it. This was always stated by R. A. Fisher (the original proponent of significance tests; see Goodman 1993, Royall 1997). Though not widely understood, procedures of acceptance of such hypotheses, in notions of hypothesis tests advanced by Neyman & Pearson (1933), were proposed for the purposes of a guide to behaviour, i.e. to guide a decision (what should I do?) rather than as a means of inference (what should I believe?), as elaborated by Royall (1997).

In contrast, the p-value for 1-sided tests and for 2-sided equivalence tests can rise or fall as the sample size increases, and the tested hypothesis (which is no longer null) can be accepted for inference.

An interesting consequence of the above behaviour of p concerns Bayesian hypothesis probabilities (i.e. the probability of a hypothesis being true, obtained by using new data to update a prior probability). For a 1-sided test the Bayesian probability and p may be very close to one another (Casella & Berger 1987), whereas for a 2-sided point-null these 2 probabilities are nearly always quite different. In the intermediate case of 2-sided tests of interval hypotheses (equivalence tests) p-values are often rather close to the appropriate Bayesian probability.

Finally, for interval tests with unknown variance, UMPU (Uniformly Most Powerful Unbiased) tests do not exist; the *t*-test is UMPU however. A consequence of this is that the true level of significance of the equivalence tests presented herein may be less than the nominal significance level ( $\alpha$ ), even though the test's size is  $\alpha$ . This is particularly the case at small numbers of samples. That is, the power of the test at the edge of the critical region may be less than the desired 5%, as seen in the inequivalence test in Fig. 2 for  $n = 10$  samples.

Software for calculating equivalence tests available at:

<http://www.statsol.ie/equivtest/equivtest.htm>

<http://www.studysize.com/index.htm>

<http://pages.prodigy.net/johnsonp12/cd1and2.html>

<http://www.summitpk.com/pksolutions/pksolutions.htm>

<http://www.zi-mannheim.de/wktsheq>

Dixon (1998) and Atherton-Skaff & Sloan (1998; <http://www2.sas.com/proceedings/sugi23/Stats/p218.pdf>) show how to calculate tests of equivalence with generic statistical software, and Atherton-Skaff & Sloan (1998) and <http://niwa.co.nz/rc/prog/stats/news> provide software for power analysis procedures.