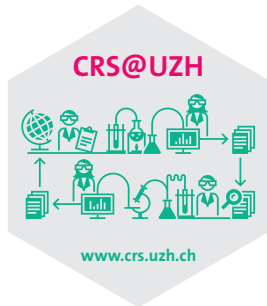


# Tutorial on the R package ReplicationSuccess

Leonhard Held, Charlotte Micheloud, Samuel Pawel

Department of Biostatistics, Center for Reproducible Science



# Theory

# Replication studies

## Direct replication

- Repeating original study using the same methodology
- Tool to assess credibility of scientific discoveries
- Regulatory requirement

# Replication studies

## Direct replication

- Repeating original study using the same methodology
- Tool to assess credibility of scientific discoveries
- Regulatory requirement

## Replication crisis

- Low replicability of many scientific discoveries
- Increased interest in meta-science
- Large-scale replication projects

# Large-scale replication projects

- 2015: Reproducibility project psychology

The logo for the journal Science, featuring the word "Science" in a red, serif font.

## **Estimating the reproducibility of psychological science**

Open Science Collaboration

*Science* **349** (6251), aac4716.  
DOI: 10.1126/science.aac4716

# Large-scale replication projects

- 2015: Reproducibility project psychology
- 2016: Experimental economics replication project

Science

REPORTS

Cite as: Camerer *et al.*, *Science*  
10.1126/science.aaf0918 (2016).

## Evaluating replicability of laboratory experiments in economics

Colin F. Camerer,<sup>1,\*†</sup> Anna Dreber,<sup>2†</sup> Eskil Forsell,<sup>2†</sup> Teck-Hua Ho,<sup>3,4†</sup> Jürgen Huber,<sup>5†</sup> Magnus Johannesson,<sup>2†</sup> Michael Kirchler,<sup>5,6†</sup> Johan Almenberg,<sup>7</sup> Adam Altmejd,<sup>2</sup> Taizan Chan,<sup>8</sup> Emma Heikensten,<sup>2</sup> Felix Holzmeister,<sup>5</sup> Taisuke Imai,<sup>1</sup> Siri Isaksson,<sup>2</sup> Gideon Nave,<sup>1</sup> Thomas Pfeiffer,<sup>9,10</sup> Michael Razen,<sup>5</sup> Hang Wu<sup>4</sup>

# Large-scale replication projects

- 2015: Reproducibility project psychology
- 2016: Experimental economics replication project
- 2018: Experimental philosophy replicability project

Rev.Phil.Psych.  
<https://doi.org/10.1007/s13164-018-0400-9>



## Estimating the Reproducibility of Experimental Philosophy

Florian Cova<sup>1,2</sup>  • Brent Strickland<sup>3,4</sup> • Angela Abatista<sup>5</sup> • Aurélien Allard<sup>6</sup> • James Andrew<sup>7</sup> • Mario Attie<sup>8</sup> • James Beebe<sup>9</sup> • Renatas Berniūnas<sup>10</sup> • Jordane Boudesseul<sup>11</sup> • Matteo Colombo<sup>12</sup> • Fiery Cushman<sup>13</sup> • Rodrigo Diaz<sup>14</sup> • Noah N'Djaye Nikolai van Dongen<sup>15</sup> • Vilijus Dranseika<sup>16</sup> • Brian D. Earp<sup>17</sup> • Antonio Gaitán Torres<sup>18</sup> • Ivar Hannikainen<sup>19</sup> • José V. Hernández-Conde<sup>20</sup> • Wenjia Hu<sup>21</sup> • François Jaquet<sup>1</sup> • Kareem Khalifa<sup>22</sup> • Hanna Kim<sup>23</sup> • Markus Kneer<sup>24</sup> • Joshua Knobe<sup>25</sup> • Miklos Kurthy<sup>26</sup> • Anthony Lantian<sup>27</sup> • Shen-yi Liao<sup>28</sup> • Edouard Machery<sup>29</sup> • Tania Moerenhout<sup>30</sup> • Christian Mott<sup>25</sup> • Mark Phelan<sup>21</sup> • Jonathan Phillips<sup>13</sup> • Navin Rambharose<sup>21</sup> • Kevin Reuter<sup>31</sup> • Felipe Romero<sup>15</sup> • Paulo Sousa<sup>32</sup> • Jan Sprenger<sup>33</sup> • Emile Thalabard<sup>34</sup> • Kevin Tobia<sup>25</sup> • Hugo Viciana<sup>35</sup> • Daniel Wilkenfeld<sup>29</sup> • Xiang Zhou<sup>36</sup>

# Large-scale replication projects

- 2015: Reproducibility project psychology
- 2016: Experimental economics replication project
- 2018: Experimental philosophy replicability project
- 2018: Social sciences replication project

## nature human behaviour

Letter | Published: 27 August 2018

### Evaluating the replicability of social science experiments in *Nature* and *Science* between 2010 and 2015

Colin F. Camerer, Anna Dreber, Felix Holzmeister, Teck-Hua Ho, Jürgen Huber, Magnus Johannesson, Michael Kirchler, Gideon Nave, Brian A. Nosek , Thomas Pfeiffer, Adam Altmeld, Nick Buttrick, Taizan Chan, Yiling Chen, Eskil Forsell, Anup Gampa, Emma Heikensten, Lily Hummer, Taisuke Imai, Siri Isaksson, Dylan Manfredi, Julia Rose, Eric-Jan Wagenmakers & Hang Wu



# Large-scale replication projects

- 2015: Reproducibility project psychology
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- **2018: Social sciences replication project**

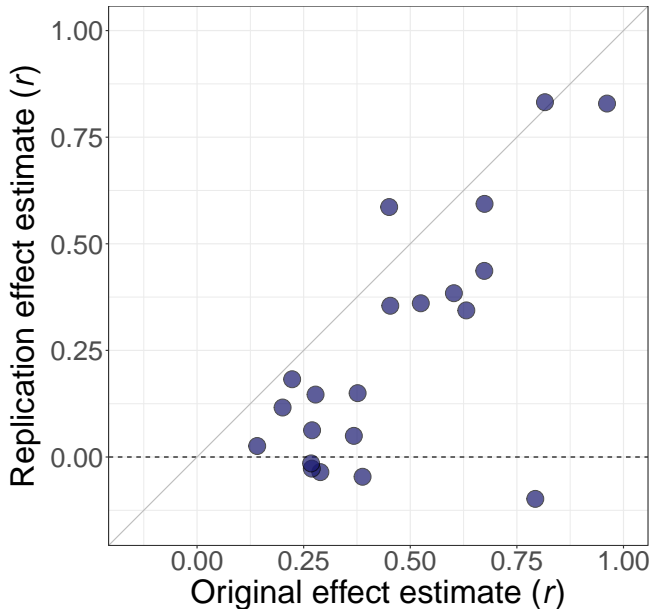
## nature human behaviour

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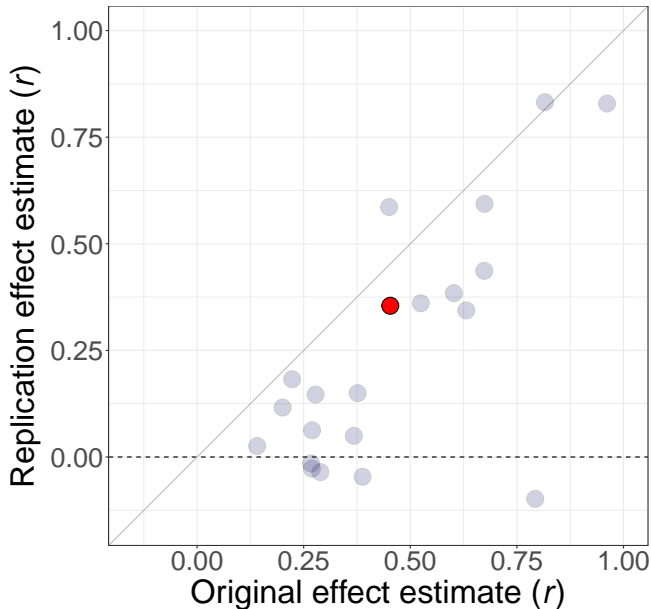
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# Social sciences replication project



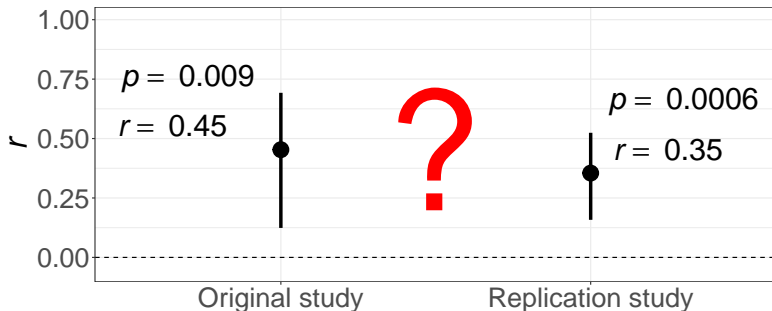
# Social sciences replication project



# Morewedge et al. (2010). Science

## Original discovery

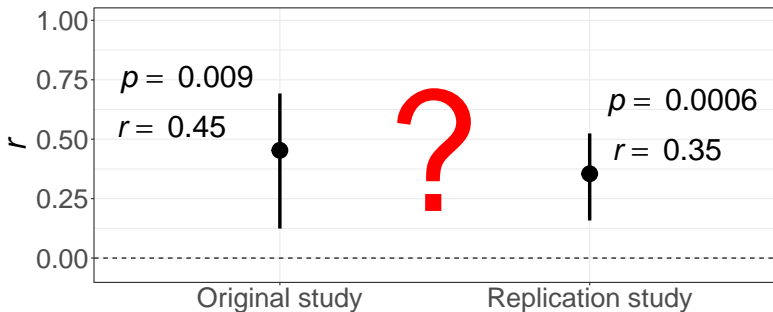
“Repeatedly imagining eating a food subsequently reduces the actual consumption of that food”



# When is a replication successful?

## Some proposed criteria

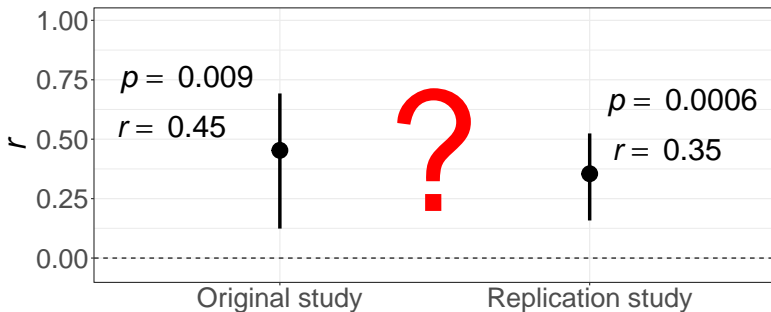
### 1. Statistical significance



# When is a replication successful?

## Some proposed criteria

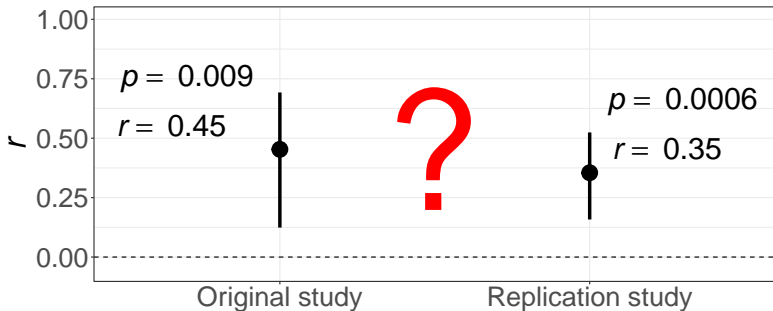
1. Statistical significance
2. Compatibility of effect estimates



# When is a replication successful?

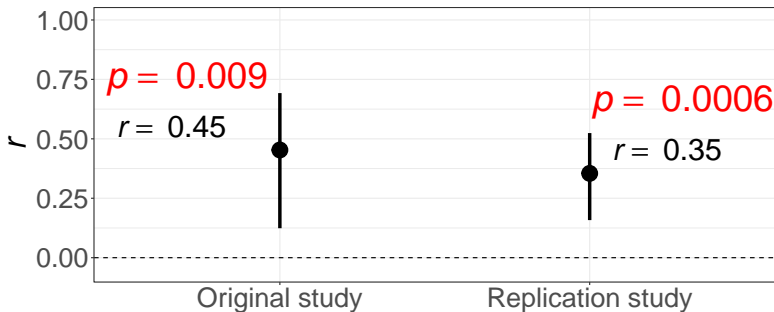
## Some proposed criteria

1. Statistical significance
2. Compatibility of effect estimates
3. Sceptical  $p$ -value



# 1. Statistical significance

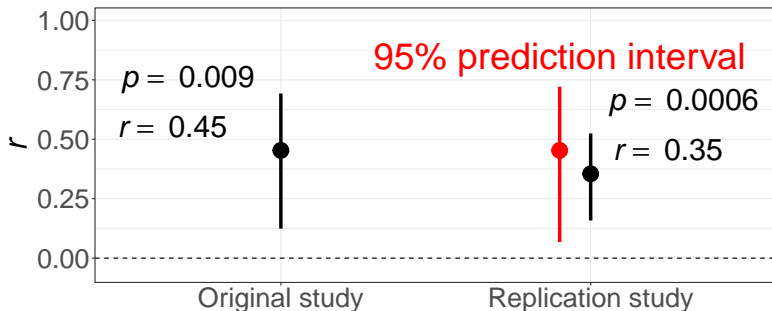
*Are original and replication estimates statistically significant?*





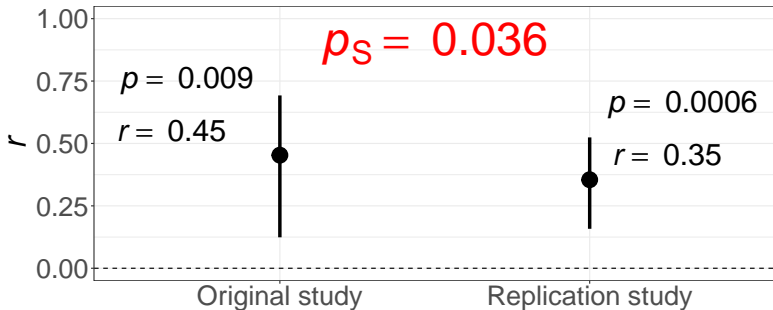
## 2. Compatibility of effect estimates

*Is the replication estimate contained in its prediction interval?*



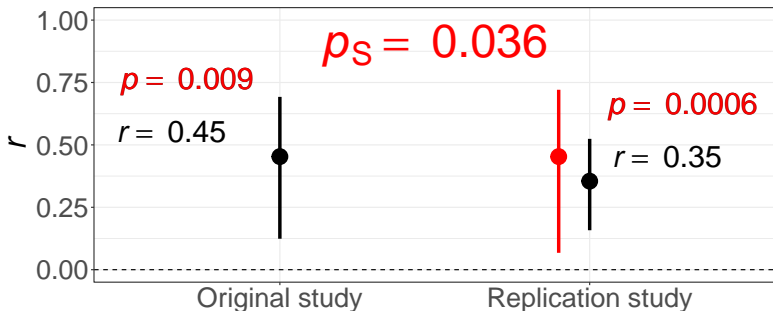
### 3. Sceptical $p$ -value

*Can we convince a sceptic whose prior beliefs make the original study not significant?*



# Drawbacks of classical approaches

- Significance can always be achieved by increasing sample size
- Estimates can be compatible but provide no information about true effect



# Design of replication studies

## Sample size of replication study

- Direct replication → procedures of replication study as closely matched as possible to original study
- But proper sample size calculation is essential and depends on analysis strategy

# Design of replication studies

## What is used in practice

- Standard sample size calculation
- Depending on the projects, goal is to have between 80% and 95% power in the replication study to detect the effect estimate from the original study
- Shrinkage of the original effect estimate is sometimes used

# Design of replication studies

## Issues with this method

- Uncertainty of original effect estimate is ignored
- Heterogeneity between original and replication study is not taken into account
- Arbitrary shrinkage methods

# Package

To add: small intro to package (goal, structure etc) + tell them about documentation

# Statistical framework of package

- Effect estimates are assumed to be normally distributed
  - usually fulfilled after suitable transformation
  - Fisher's z-transformation for correlation coefficients  $r$
- Design prior
  - Conditional: ignores uncertainty of original study
  - Predictive: reflects that there is still uncertainty about the true effect after the original experiment



# Statistical framework of package

## Key quantities

- relative sample size  $c = n_r/n_o$
- $p$ -value or test statistic of original study

# Application

# Installation

## – Linux / Windows

```
# Hashes  
install.packages(pkgs = "ReplicationSuccess",  
                 repos = "http://R-Forge.R-project.org")
```

## – Mac

```
install.packages(pkgs = "ReplicationSuccess",  
                 repos = "http://R-Forge.R-project.org",  
                 type = "source")
```

# Application

1. Statistical significance
2. Compatibility of effect estimates
3. Sceptical  $p$ -value

# Statistical significance

Two functions:

- `powerSignificance()` and `sampleSizeSignificance()`

# Statistical significance

Two functions:

- `powerSignificance()` and `sampleSizeSignificance()`

Main arguments:

- `po` or `to`
- `c`
- `power`
- `designPrior`
- `shrinkage`

# Statistical significance

Example: study from Morewedge et al. (2010)

- $p_o = 0.009$
- $p_r = 0.0006$
- $c = 3$

```
# power calculation  
powerSignificance(po = 0.009, c = 3, designPrior = "conditional")  
  
# sample size calculation  
sampleSizeSignificance(po = 0.009, power = 0.9, designPrior = "predictive")
```

# Statistical significance

## Exercise 1

We have six original studies that we want to replicate. Their  $p$ -values are 0.0001, 0.001, 0.005, 0.01, 0.03 and 0.05, respectively. We decide to simply use the same sample size as in the original study.

- Please compute the conditional and predictive power of the six replication studies and plot it.
- What do you notice?
- What happens if we decide to take less subjects in the replication study as compared to the original study?



# Statistical significance

## Exercise 2

We now know that taking the same sample size as in the original study is not optimal and want to perform a proper sample size calculation.

- Please compute and plot the relative replication sample sizes of the six studies to achieve a power of 80% with the conditional and the predictive design prior.
- What happens if the desired power is now 90%?

# Statistical significance

## Exercise 3

We are now interested in the Experimental economics projects.

- Please compute the required replication sample size to reach a power of 90% for each study of the project and with the conditional and the predictive design prior.
- What do you notice?

```
data("ReplicationProjects")  
eco <- subset(ReplicationProjects, project == "Experimental Economics")
```

# Statistical significance

## Exercise 4

Some original studies belonging to the psychology data set were not statistically significant at the two-sided 5%-level. This is the case for the study from Reynolds and Besner (2008), for example.

- Please compute the required replication sample size to reach a power of 95% for this study with the conditional and the predictive design prior.

# Compatibility of effect estimates

Two functions:

- `sampleSizePI()` and `sampleSizePIwidth()`

# Compatibility of effect estimates

Two functions:

- `sampleSizePI()` and `sampleSizePIwidth()`

Main arguments

- `to` or `po`
- `w`
- `conf.level`
- `designPrior`

# Compatibility of effect estimates

## Exercise 1

- You have five original studies for which you want to conduct replication studies. The test statistics are 2, 2.5, 3, and 4. How much do you need to change the sample size such that a 95% prediction interval of the replication estimate does not include 0?
- How much do you need to change the sample size such that a 95% prediction interval of the replication estimate is only 25% wider than the confidence interval from the original estimate?

# Compatibility of effect estimates

## Exercise 2

- Hi

# Sceptical $p$ -value

– `pSceptical` – `powerReplicationSuccess` –  
`sampleSizeReplicationSuccess`



# Outlook

– Interim – Heterogeneity – EB shrinkage

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