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

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Replication crisis

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

- 2015: Reproducibility project psychology

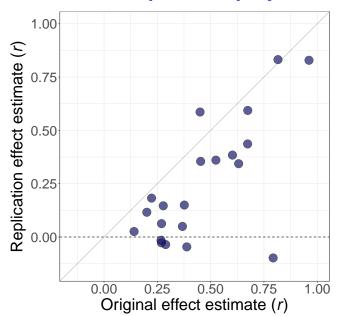
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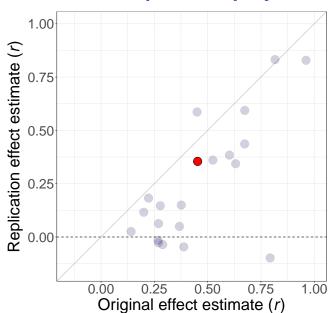
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Social sciences replication project



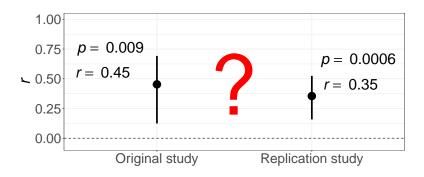
Social sciences replication project



Morewedge et al. (2010). Science

Original discovery

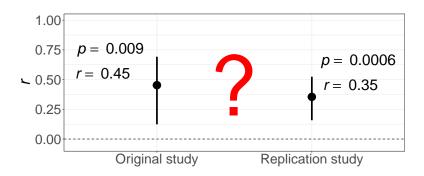
"Repeatedly imagining eating a food subsequently reduces the actual consumption of that food"



When is a replication successful?

Some proposed criteria

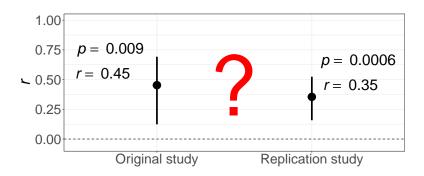
1. Statistical significance



When is a replication successful?

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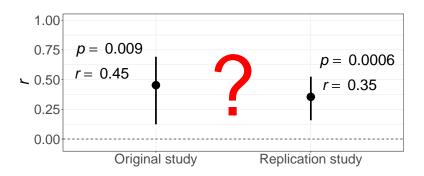
- 1. Statistical significance
- 2. Compatibility of effect estimates



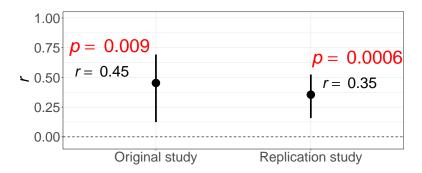
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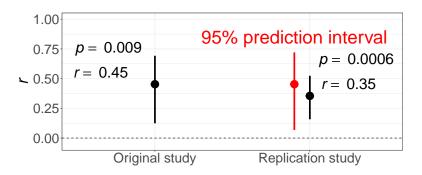
- 1. Statistical significance
- 2. Compatibility of effect estimates
- 3. Sceptical p-value



Are original and replication estimates statistically significant?

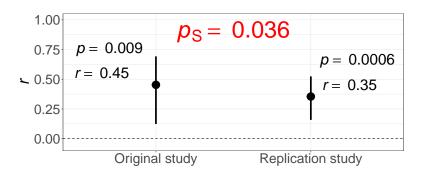


Is the replication estimate contained in its prediction interval?



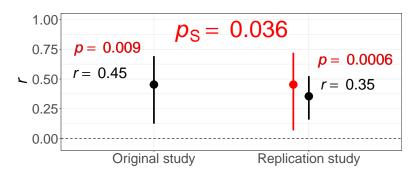
3. Sceptical *p*-value

?At which level can we convince a sceptic who argues that the original study is no longer signficant at that level?



Drawbacks of classical approaches

- Signficiance 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 power 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 (e.g. in Camerer et al. (2018))

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
 - \rightarrow Fisher's z-transformation for correlation coefficients r
- Design prior
 - → Conditional: ignores uncertainty of original study
 - \rightarrow Predictive: reflects that there is still uncertainty about the true effect after the original experiment

Statistical framework of package

- Relative quantities (as opposed to absolute quantities)
 - → p-value or test statistic of original study
 - \rightarrow Relative sample size n_r/n_o
- Example for Morewedge et al. (2010):
 - $-p_0 = 0.009$
 - $-p_r = 0.0006$
 - -c=3

Application

Installation

Linux / Windows

- Mac

Application

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

Two functions:

- powerSignificance() and sampleSizeSignificance()

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- powerSignificance() and sampleSizeSignificance()

Main arguments

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

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?

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%?

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")</pre>
```

Exercise 4

Some original studies belonging to the psychology data set were not statisticall significant at the 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 = with the conditional and the predictive design prior.

Two functions:

- sampleSizePI() and sampleSizePIwidth()

Two functions:

- sampleSizePI() and sampleSizePIwidth()

Main arguments

- to or po
- T.7
- conf.level
- designPrior

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?

Exercise 2

- Hi

Sceptical *p*-value

– pSceptical – powerReplicationSuccess – sampleSizeReplicationSuccess

Outlook

- Interim - Heterogeneity - EB shrinkage

References

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