# Package 'NAP'

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Version 1.0

Title Non-Local Alternative Priors in Psychology

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Description
Conducts Bayesian Hypothesis tests of a point null hypothesis against a two-sided alternative using Non-local Alternative Prior (NAP) for one- and two-sample z- and t-tests (Johnson, V. and Rossell, R. (2010) <doi:10.1111 j.1467-9868.2009.00730.x="">).  Under the alternative, the NAP is assumed on the standardized effects size in one-sample tests and on their differences in two-sample tests. The package considers two types of NAP densities: (1) the normal moment prior, and (2) the composite alternative. In fixed design tests, the functions calculate the Bayes factors and the expected weight of evidence for varied effect size and sample size. The package also provides a sequential testing framework using the Sequential Bayes Factor (SBF) design. The functions calculate the operating characteristics (OC) and the average sample number (ASN), and also conducts sequential tests for a sequentially observed data.</doi:10.1111>
Imports foreach, stats, utils, parallel, doParallel, graphics
License GPL (>= 2)
NeedsCompilation no
R topics documented:
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Non-Local Alternative Priors in Psychology

# **Description**

Conducts Bayesian Hypothesis tests of a point null hypothesis against a two-sided alternative using Non-local Alternative Prior (NAP) for one- and two-sample z- and t-tests (Johnson, V. and Rossell, R. (2010) <doi:10.1111/j.1467-9868.2009.00730.x>). Under the alternative, the NAP is assumed on the standardized effects size in one-sample tests and on their differences in two-sample tests. The package considers two types of NAP densities: (1) the normal moment prior, and (2) the composite alternative. In fixed design tests, the functions calculate the Bayes factors and the expected weight of evidence for varied effect size and sample size. The package also provides a sequential testing framework using the Sequential Bayes Factor (SBF) design. The functions calculate the operating characteristics (OC) and the average sample number (ASN), and also conducts sequential tests for a sequentially observed data.

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#### **Details**

Package: NAP Type: Package Version: 1.0 2021-11-2 Date:

License: GPL (>= 2)

### Author(s)

Sandipan Pramanik [aut, cre], Valen E. Johnson [aut] Maintainer: Sandipan Pramanik <sandy@stat.tamu.edu>

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

fixedHajnal.onet\_es Fixed-design one-sample t-tests using Hajnal's ratio for varied sample sizes

### **Description**

In two-sided fixed design one-sample t-tests with composite alternative prior assumed on the standardized effect size  $\mu/\sigma$  under the alternative, this function calculates the expected log(Hajnal's ratio) at a prefixed standardized effect size for a varied range of sample sizes.

# Usage

```
fixedHajnal.onet_es(es = 0, es1 = 0.3, nmin = 20, nmax = 5000,
                   batch.size.increment, nReplicate = 50000)
```

# Arguments

nReplicate

es	Numeric. Standardized effect size where the expected weights of evidence is desired. <b>Default:</b> 0.	
es1	Positive numeric. <b>Default:</b> $0.3$ . For this, the composite alternative prior on the standardized effect size $\mu/\sigma$ takes values $0.3$ and $-0.3$ each with equal probability 1/2.	
nmin	Positive integer. Minimum sample size to be considered. <b>Default:</b> 20.	
nmax	Positive integer. Maximum sample size to be considered. <b>Default:</b> 5000.	
batch.size.increment		
	Positive numeric. Increment in sample size. The sequence of sample size thus considered for the fixed design test is from nmin to nmax with an increment of batch.size.increment. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step	

increment of 20 samples at each step.

Positve integer. Number of replicated studies based on which the expected

weights of evidence is calculated. **Default:** 50,000.

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### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Hajnal's ratios at the corresponding sample size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

### **Examples**

```
out = fixedHajnal.onet_es(nmax = 100)
```

 $\begin{tabular}{ll} fixed-design one-sample $t$-tests using Hajnal's ratio and a pre-fixed \\ sample size \end{tabular}$ 

# Description

In two-sided fixed design one-sample t-tests with composite alternative prior assumed on the standardized effect size  $\mu/\sigma$  under the alternative and a prefixed sample size, this function calculates the expected log(Hajnal's ratio) at a varied range of standardized effect sizes.

# Usage

```
fixedHajnal.onet_n(es1 = 0.3, es = c(0, 0.2, 0.3, 0.5),

n.fixed = 20,

nReplicate = 50000, nCore)
```

# Arguments

es1	Positive numeric. <b>Default:</b> $0.3$ . For this, the composite alternative prior on the standardized effect size $\mu/\sigma$ takes values $0.3$ and $-0.3$ each with equal probability 1/2.
es	Numeric vector. Standardized effect sizes $\mu/\sigma$ where the expected weights of evidence is desired. <b>Default:</b> c(0,0.2,0.3,0.5).
n.fixed	Positive integer. Prefixed sample size. <b>Default:</b> 20.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

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### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Hajnal's ratios at the corresponding standardized effec size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].
```

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

# **Examples**

```
out = fixedHajnal.onet_n(n.fixed = 20, es = c(0, 0.3), nCore = 1)
```

fixedHajnal.onez\_es Fixed-design one-sample z-tests using Hajnal's ratio for varied sample sizes

# **Description**

In two-sided fixed design one-sample z-tests with composite alternative prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative, this function calculates the expected log(Hajnal's ratio) at a prefixed standardized effect size for a varied range of sample sizes.

# Usage

# **Arguments**

es	Numeric. Standardized effect size where the expected weights of evidence is desired. <b>Default:</b> 0.
es1	Positive numeric. <b>Default:</b> 0.3. For this, the composite alternative prior on the standardized effect size $\mu/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
nmin	Positive integer. Minimum sample size to be considered. <b>Default:</b> 20.
nmax	Positive integer. Maximum sample size to be considered. <b>Default:</b> 5000.
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.

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batch.size.increment

function. Increment in sample size. The sequence of sample size thus considered for the fixed design test is from nmin to nmax with an increment of batch.size.increment.

**Default:** function(narg){20}. This means an increment of 20 samples at each step.

nReplicate

Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. **Default:** 50,000.

# Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Hajnal's ratios at the corresponding sample size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].
```

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

### **Examples**

```
out = fixedHajnal.onez_es(nmax = 100)
```

 ${\tt fixed Hajnal.onez\_n}$ 

Fixed-design one-sample z-tests using Hajnal's ratio and a pre-fixed sample size

### **Description**

In two-sided fixed design one-sample z-tests with composite alternative prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative and a prefixed sample size, this function calculates the expected log(Hajnal's ratio) at a varied range of standardized effect sizes.

```
fixedHajnal.onez_n(es1 = 0.3, es = c(0, 0.2, 0.3, 0.5),

n.fixed = 20, sigma0 = 1,

nReplicate = 50000, nCore)
```

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### **Arguments**

es1	Positive numeric. <b>Default:</b> 0.3. For this, the composite alternative prior on the standardized effect size $\mu/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
es	Numeric vector. Standardized effect sizes $\mu/\sigma_0$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n.fixed	Positive integer. Prefixed sample size. <b>Default:</b> 20.
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Hajnal's ratios at the corresponding standardized effec size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
out = fixedHajnal.onez_n(n.fixed = 20, es = c(0, 0.3), nCore = 1)
```

 ${\tt fixed-design\ two-sample\ t-tests\ with\ NAP\ for\ varied\ sample\ sizes}$ 

# Description

In two-sided fixed design two-sample t-tests with composite alternative prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative, this function calculates the expected log(Hajnal's ratio) at a prefixed standardized effect size for a varied range of sample sizes.

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# **Arguments**

es	Numeric. Difference between standardized effect sizes where the expected weights of evidence is desired. <b>Default:</b> 0.	
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
n1min	Positive integer. Minimum sample size from Grpup-1 to be considered. <b>Default:</b> 20.	
n2min	Positive integer. Minimum sample size from Grpup-2 to be considered. <b>Default:</b> 20.	
n1max	Positive integer. Maximum sample size from Grpup-1 to be considered. <b>Default:</b> 5000.	
n2max	Positive integer. Maximum sample size from Grpup-2 to be considered. <b>Default:</b> 5000.	
batch1.size.increment		
	Positive numeric. Increment in sample size from Group-1. The sequence of sample size thus considered from Group-1 for the fixed design test is from n1min to n1max with an increment of batch1.size.increment. <b>Default:</b> function(narg){20}. This means an increment of 20 samples from Group-1 at each step.	
batch2.size.increment		
	Positive numeric. Increment in sample size from Group-2. The sequence of sample size thus considered from Group-2 for the fixed design test is from n2min to n2max with an increment of batch2.size.increment. <b>Default:</b> function(narg){20}. This means an increment of 20 samples from Group-2 at each step.	
nReplicate	Positve integer. Number of replicated studies based on which the expected	

# Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected log(Hajnal's ratios) at those values.

weights of evidence is calculated. **Default:** 50,000.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Hajnal's ratios at the corresponding sample size in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75,

# **Examples**

[Article].

```
out = fixedHajnal.twot_es(n1max = 100, n2max = 100)
```

fixedHajnal.twot\_n

fixedHajnal.twot_n	Fixed-design two-sample t-tests using Hajnal's ratio and a pre-fixed sample size
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### **Description**

In two-sided fixed design two-sample t-tests with composite alternative prior assumed on the standardized effect size  $(\mu_2 - \mu_1)/\sigma$  under the alternative and a prefixed sample size, this function calculates the expected log(Hajnal's ratio) at a varied range of differences between standardized effect sizes.

# Usage

```
fixedHajnal.twot_n(es1 = 0.3, es = c(0, 0.2, 0.3, 0.5),

n1.fixed = 20, n2.fixed = 20,

nReplicate = 50000, nCore)
```

# Arguments

es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n1.fixed	Positive integer. Prefixed sample size from Group-1. <b>Default:</b> 20.
n2.fixed	Positive integer. Prefixed sample size from Group-2. <b>Default:</b> 20.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Hajnal's ratios at the corresponding standardized effec size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
out = fixedHajnal.twot_n(n1.fixed = 20, n2.fixed = 20, es = c(0, 0.3), nCore = 1)
```

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fixedHajnal.twoz\_es Fixed-design two-sample z-tests with NAP for varied sample sizes

# **Description**

In two-sided fixed design two-sample z-tests with composite alternative prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative, this function calculates the expected log(Hajnal's ratio) at a prefixed standardized effect size for a varied range of sample sizes.

# Usage

### **Arguments**

es	Numeric. Difference between standardized effect sizes where the expected weights of evidence is desired. <b>Default:</b> 0.
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
n1min	Positive integer. Minimum sample size from Grpup-1 to be considered. <b>Default:</b> 20.
n2min	Positive integer. Minimum sample size from Grpup-2 to be considered. <b>Default:</b> 20.
n1max	Positive integer. Maximum sample size from Grpup-1 to be considered. <b>Default:</b> 5000.
n2max	Positive integer. Maximum sample size from Grpup-2 to be considered. <b>Default:</b> 5000.
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.
batch1.size.increment	
	Positive numeric. Increment in sample size from Group-1. The sequence of

Positive numeric. Increment in sample size from Group-1. The sequence of sample size thus considered from Group-1 for the fixed design test is from n1min to n1max with an increment of batch1.size.increment. **Default:** function(narg){20}. This means an increment of 20 samples from Group-1 at each step.

### batch2.size.increment

Positive numeric. Increment in sample size from Group-2. The sequence of sample size thus considered from Group-2 for the fixed design test is from n2min to n2max with an increment of batch2.size.increment. **Default:** function(narg){20}. This means an increment of 20 samples from Group-2 at each step.

nReplicate

Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. **Default:** 50,000.

fixedHajnal.twoz\_n

#### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Hajnal's ratios at the corresponding sample size in nReplicate replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
out = fixedHajnal.twoz_es(n1max = 100, n2max = 100)
```

 $\begin{tabular}{ll} fixed-design two-sample z-tests using Hajnal's ratio and a pre-fixed sample size \end{tabular}$ 

### **Description**

In two-sided fixed design two-sample z-tests with composite alternative prior assumed on the standardized effect size  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative and a prefixed sample size, this function calculates the expected log(Hajnal's ratio) at a varied range of differences between standardized effect sizes.

# Usage

```
fixedHajnal.twoz_n(es1 = 0.3, es = c(0, 0.2, 0.3, 0.5),

n1.fixed = 20, n2.fixed = 20, sigma0 = 1,

nReplicate = 50000, nCore)
```

# Arguments

es1	Positive numeric. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma_0$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n1.fixed	Positive integer. Prefixed sample size from Group-1. <b>Default:</b> 20.
n2.fixed	Positive integer. Prefixed sample size from Group-2. <b>Default:</b> 20.
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

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#### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected log(Hajnal's ratios) at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Hajnal's ratios at the corresponding standardized effec size in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].
```

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

# **Examples**

```
out = fixedHajnal.twoz_n(n1.fixed = 20, n2.fixed = 20, es = c(0, 0.3), nCore = 1)
```

fixedNAP.onet\_es

Fixed-design one-sample t-tests with NAP for varied sample sizes

# **Description**

In two-sided fixed design one-sample t-tests with  $normal\ moment\ prior$  assumed on the standardized effect size  $\mu/\sigma$  under the alternative, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a prefixed standardized effect size for a varied range of sample sizes.

# Usage

### **Arguments**

es	Numeric. Standardized effect size where the expected weights of evidence is desired. <b>Default:</b> $\emptyset$ .
nmin	Positive integer. Minimum sample size to be considered. <b>Default:</b> 20.
nmax	Positive integer. Maximum sample size to be considered. <b>Default:</b> 5000.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the standardized effect size $\mu/\sigma$ at $0.3$ and $-0.3$ .

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batch.size.increment

Positive numeric. Increment in sample size. The sequence of sample size thus considered for the fixed design test is from nmin to nmax with an increment of batch.size.increment. **Default:** function(narg){20}. This means an increment of 20 samples at each step.

nReplicate

Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. **Default:** 50,000.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Bayes factor values at the corresponding sample size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

# **Examples**

```
out = fixedNAP.onet_es(nmax = 100)
```

 $fixedNAP.onet_n$ 

Fixed-design one-sample t-tests with NAP and a pre-fixed sample size

# Description

In two-sided fixed design one-sample t-tests with  $normal\ moment\ prior$  assumed on the standardized effect size  $\mu/\sigma$  under the alternative and a prefixed sample size, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a varied range of standardized effect sizes.

```
fixedNAP.onet_n(es = c(0, 0.2, 0.3, 0.5), n.fixed = 20,
tau.NAP = 0.3/sqrt(2),
nReplicate = 50000, nCore)
```

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### **Arguments**

es	Numeric vector. Standardized effect sizes $\mu/\sigma$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n.fixed	Positive integer. Prefixed sample size. <b>Default:</b> 20.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the standardized effect size $\mu/\sigma$ at $0.3$ and $-0.3$ .
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

# Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.onet_n(n.fixed = 20, es = c(0, 0.3), nCore = 1)
```

 ${\tt fixedNAP.onez\_es}$ 

Fixed-design one-sample z-tests with NAP for varied sample sizes

# **Description**

In two-sided fixed design one-sample z-tests with *normal moment prior* assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a prefixed standardized effect size for a varied range of sample sizes.

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#### **Arguments**

es Numeric. Standardized effect size where the expected weights of evidence is

desired. Default: 0.

nmin Positive integer. Minimum sample size to be considered. **Default:** 20.

nmax Positive integer. Maximum sample size to be considered. **Default:** 5000.

tau. NAP Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

the prior modes of the standardized effect size  $\mu/\sigma_0$  at 0.3 and -0.3.

sigma0 Positive numeric. Known standard deviation in the population. **Default:** 1.

batch.size.increment

function. Increment in sample size. The sequence of sample size thus considered

for the fixed design test is from nmin to nmax with an increment of batch. size.increment.

**Default:** function(narg){20}. This means an increment of 20 samples at each

step.

nReplicate Positve integer. Number of replicated studies based on which the expected

weights of evidence is calculated. **Default:** 50,000.

#### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n containing the values of sample sizes and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Bayes factor values at the corresponding sample size in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.onez_es(nmax = 100)
```

fixedNAP.onez\_n

Fixed-design one-sample z-tests with NAP and a pre-fixed sample size

### **Description**

In two-sided fixed design one-sample z-tests with normal moment prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative and a prefixed sample size, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a varied range of standardized effect sizes.

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### Usage

```
fixedNAP.onez_n(es = c(0, 0.2, 0.3, 0.5), n.fixed = 20,
tau.NAP = 0.3/sqrt(2), sigma0 = 1,
nReplicate = 50000, nCore)
```

### **Arguments**

es	Numeric vector. Standardized effect sizes $\mu/\sigma_0$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n.fixed	Positive integer. Prefixed sample size. <b>Default:</b> 20.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the standardized effect size $\mu/\sigma_0$ at 0.3 and $-0.3$ .
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.onez_n(n.fixed = 20, es = c(0, 0.3), nCore = 1)
```

fixedNAP.twot\_es

Fixed-design two-sample t-tests with NAP for varied sample sizes

# **Description**

In two-sided fixed design two-sample t-tests with normal moment prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a prefixed differences between standardized effect size for a varied range of sample sizes.

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### **Usage**

### **Arguments**

es	Numeric. Difference between standardized effect sizes where the expected weights of evidence is desired. <b>Default:</b> 0.	
n1min	Positive integer. Minimum sample size from Grpup-1 to be considered. <b>Default:</b> 20.	
n2min	Positive integer. Minimum sample size from Grpup-2 to be considered. <b>Default:</b> 20.	
n1max	Positive integer. Maximum sample size from Grpup-1 to be considered. <b>Default:</b> 5000.	
n2max	Positive integer. Maximum sample size from Grpup-2 to be considered. <b>Default:</b> 5000.	
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma$ at 0.3 and $-0.3$ .	
batch1.size.increment		
	Positive numeric. Increment in sample size from Group-1. The sequence of sample size thus considered from Group-1 for the fixed design test is from n1min to n1max with an increment of batch1.size.increment. <b>Default:</b> function(narg){20}. This means an increment of 20 samples from Group-1 at each step.	

batch2.size.increment

Positive numeric. Increment in sample size from Group-2. The sequence of sample size thus considered from Group-2 for the fixed design test is from n2min to n2max with an increment of batch2.size.increment. **Default:** function(narg){20}. This means an increment of 20 samples from Group-2 at each step.

nReplicate Posi

Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. **Default:** 50,000.

### **Details**

n1min, n1max, batch1.size.increment, and n2min, n2max, batch2.size.increment should be chosen such that the length of sample sizes considered from Group 1 and 2 are equal.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n1 containing the sample sizes from Group-1, n2 containing the sample sizes from Group-2, and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Bayes factor values at the corresponding sample size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

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### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

# **Examples**

```
out = fixedNAP.twot_es(n1max = 100, n2max = 100)
```

fixedNAP.twot\_n

Fixed-design two-sample t-tests with NAP and a pre-fixed sample size

### **Description**

In two-sided fixed design two-sample t-tests with normal moment prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative and a prefixed sample size, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a varied range of differences between standardized effect sizes.

### Usage

```
fixedNAP.twot_n(es = c(0, 0.2, 0.3, 0.5), n1.fixed = 20, n2.fixed = 20, tau.NAP = <math>0.3/sqrt(2), nReplicate = 50000, nCore)
```

# Arguments

es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n1.fixed	Positive integer. Prefixed sample size from Group-1. <b>Default:</b> 20.
n2.fixed	Positive integer. Prefixed sample size from Group-2. <b>Default:</b> 20.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma$ at $0.3$ and $-0.3$ .
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size differences in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

fixedNAP.twoz\_es 19

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.twot_n(n1.fixed = 20, n2.fixed = 20, es = c(0, 0.3), nCore = 1)
```

fixedNAP.twoz\_es

Fixed-design two-sample z-tests with NAP for varied sample sizes

# **Description**

In two-sided fixed design two-sample z-tests with normal moment prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a prefixed differences between standardized effect size for a varied range of sample sizes.

### Usage

### **Arguments**

es	Numeric. Difference between standardized effect sizes where the expected weights of evidence is desired. <b>Default:</b> $\emptyset$ .	
n1min	Positive integer. Minimum sample size from Grpup-1 to be considered. <b>Default:</b> 20.	
n2min	Positive integer. Minimum sample size from Grpup-2 to be considered. <b>Default:</b> 20.	
n1max	Positive integer. Maximum sample size from Grpup-1 to be considered. <b>Default:</b> 5000.	
n2max	Positive integer. Maximum sample size from Grpup-2 to be considered. <b>Default:</b> 5000.	
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma_0$ at $0.3$ and $-0.3$ .	
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.	
hatch1 size increment		

Positive numeric. Increment in sample size from Group-1. The sequence of sample size thus considered from Group-1 for the fixed design test is from n1min to n1max with an increment of batch1.size.increment. **Default:** function(narg){20}.

This means an increment of 20 samples from Group-1 at each step.

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batch2.size.increment

Positive numeric. Increment in sample size from Group-2. The sequence of sample size thus considered from Group-2 for the fixed design test is from n2min to n2max with an increment of batch2.size.increment. **Default:** function(narg){20}.

This means an increment of 20 samples from Group-2 at each step.

nReplicate

Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. **Default:** 50,000.

#### **Details**

n1min, n1max, batch1.size.increment, and n2min, n2max, batch2.size.increment should be chosen such that the length of sample sizes considered from Group 1 and 2 are equal.

### Value

A list with two components named summary and BF.

\$summary is a data frame with columns n1 containing the sample sizes from Group-1, n2 containing the sample sizes from Group-2, and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension number of sample sizes considered by nReplicate. Each row contains the Bayes factor values at the corresponding sample size in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.twoz_es(n1max = 100, n2max = 100)
```

fixedNAP.twoz\_n

Fixed-design two-sample z-tests with NAP and a pre-fixed sample size

# Description

In two-sided fixed design two-sample z-tests with normal moment prior assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative and a prefixed sample size, this function calculates the expected weights of evidence (that is, expected log(Bayes Factor)) of the test at a varied range of differences between standardized effect sizes.

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### **Arguments**

es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma_0$ where the expected weights of evidence is desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
n1.fixed	Positive integer. Prefixed sample size from Group-1. <b>Default:</b> 20.
n2.fixed	Positive integer. Prefixed sample size from Group-2. <b>Default:</b> 20.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma_0$ at $0.3$ and $-0.3$ .
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.
nReplicate	Positve integer. Number of replicated studies based on which the expected weights of evidence is calculated. <b>Default:</b> 50,000.
nCore	Positive integer. <b>Default:</b> One less than the total number of available cores.

#### Value

A list with two components named summary and BF.

\$summary is a data frame with columns effect.size containing the values in es and avg.logBF containing the expected weight of evidence values at those values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size differences in nReplicate replicated studies.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

# References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = fixedNAP.twoz_n(n1.fixed = 20, n2.fixed = 20, es = c(0, 0.3), nCore = 1)
```

### **Description**

In a  $N(\mu,\sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0:\mu=0$  against  $H_1:\mu\neq 0$ . Based on an observed data, this function calculates the Hajnal's ratio in favor of  $H_1$  when the prior assumed on the standardized effect size  $\mu/\sigma$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

```
HajnalBF_onet(obs, nObs, mean.obs, sd.obs, test.statistic, es1 = 0.3)
```

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### **Arguments**

obs	Numeric vector. Observed vector of data.
n0bs	Numeric or numeric vector. Sample $size(s)$ . Same as length(obs) when numeric.
mean.obs	Numeric or numeric vector. Sample $mean(s)$ . Same as $mean(obs)$ when numeric.
sd.obs	Positive numeric or numeric vector. Sample standard deviation(s). Same as sd(obs) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on the standardized effect size $\mu/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.

#### **Details**

- Users can either specify obs, or nObs, mean. obs and sd.obs, or nObs and test. statistic.
- If obs is provided, it returns the corresponding Bayes factor value.
- If nObs, mean.obs and sd.obs are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If nobs and test.statistic are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.

### Value

Positive numeric or numeric vector. The Hajnal's ratio(s).

# Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
HajnalBF_onet(obs = rnorm(100))
```

HajnalBF_onez	Hajnal's ratio ii	n one-sample z tests
---------------	-------------------	----------------------

### **Description**

In a  $N(\mu,\sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0:\mu=0$  against  $H_1:\mu\neq 0$ . Based on an observed data, this function calculates the Hajnal's ratio in favor of  $H_1$  when the prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

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# Usage

### **Arguments**

obs	Numeric vector. Observed vector of data.
n0bs	Numeric or numeric vector. Sample $\mbox{size}(s)$ . Same as length(obs) when numeric.
mean.obs	Numeric or numeric vector. Sample $mean(s)$ . Same as $mean(obs)$ when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on the standardized effect size $\mu/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.

### **Details**

- Users can either specify obs, or nObs and mean.obs, or nObs and test.statistic.
- If obs is provided, it returns the corresponding Bayes factor value.
- If nobs and mean.obs are provided, the function is vectorized over both arguments. Bayes factor values corresponding to the values therein are returned.
- If nObs and test.statistic are provided, the function is vectorized over both arguments. Bayes factor values corresponding to the values therein are returned.

### Value

Positive numeric or numeric vector. The Hajnal's ratio(s).

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

### **Examples**

```
HajnalBF_onez(obs = rnorm(100))
```

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HajnalBF_twot Hajnal's ratio in two-sample t tests
--

# **Description**

In case of two independent populations  $N(\mu_1,\sigma^2)$  and  $N(\mu_2,\sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample t-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . Based on an observed data, this function calculates the Hajnal's ratio in favor of  $H_1$  when the prior assumed under the alternative on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  places equal probability at  $+\delta$  and  $-\delta$  ( $\delta > 0$  prefixed).

# Usage

### **Arguments**

obs1	Numeric vector. Observed vector of data from Group-1.
obs2	Numeric vector. Observed vector of data from Group-2.
n10bs	Numeric or numeric vector. Sample size(s) from Group-1. Same as length(obs1) when numeric.
n20bs	Numeric or numeric vector. Sample size(s) from Group-2. Same as $length(obs2)$ when numeric.
mean.obs1	Numeric or numeric vector. Sample mean(s) from Group-1. Same as mean(obs1) when numeric.
mean.obs2	Numeric or numeric vector. Sample mean(s) from Group-2. Same as mean(obs2) when numeric.
sd.obs1	Numeric or numeric vector. Sample standard deviations(s) from Group-1. Same as sd(obs1) when numeric.
sd.obs2	Numeric or numeric vector. Sample standard deviations(s) from Group-2. Same as sd(obs2) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.

### **Details**

- A user can either specify obs1 and obs2, or n10bs, n20bs, mean.obs1, mean.obs2, sd.obs1 and sd.obs2, or n10bs, n20bs, and test.statistic.
- If obs1 and obs2 are provided, it returns the corresponding Bayes factor value.
- If n10bs, n20bs, mean.obs1, mean.obs2, sd.obs1 and sd.obs2 are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If n10bs, n20bs, and test.statistic are provided, the function is vectorized over each of the arguments. Bayes factor values corresponding to the values therein are returned.

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### Value

Positive numeric or numeric vector. The Hajnal's ratio(s).

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
HajnalBF_twot(obs1 = rnorm(100), obs2 = rnorm(100))
```

HajnalBF\_twoz

Hajnal's ratio in two-sample z tests

# Description

In case of two independent populations  $N(\mu_1,\sigma_0^2)$  and  $N(\mu_2,\sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . Based on an observed data, this function calculates the Hajnal's ratio in favor of  $H_1$  when the prior assumed under the alternative on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  places equal probability at  $+\delta$  and  $-\delta$  ( $\delta > 0$  prefixed).

# Usage

# Arguments

obs1	Numeric vector. Observed vector of data from Group-1.
obs2	Numeric vector. Observed vector of data from Group-2.
n10bs	Numeric or numeric vector. Sample size(s) from Group-1. Same as $length(obs1)$ when numeric.
n20bs	Numeric or numeric vector. Sample size(s) from Group-2. Same as length(obs2) when numeric.
mean.obs1	Numeric or numeric vector. Sample mean(s) from Group-1. Same as mean(obs1) when numeric.
mean.obs2	Numeric or numeric vector. Sample mean(s) from Group-2. Same as mean(obs2) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.

#### **Details**

- A user can either specify obs1 and obs2, or n10bs, n20bs, mean.obs1 and mean.obs2, or n10bs, n20bs, and test.statistic.
- If obs1 and obs2 are provided, it returns the corresponding Bayes factor value.
- If n10bs, n20bs, mean.obs1 and mean.obs2 are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If n10bs, n20bs, and test.statistic are provided, the function is vectorized over each of the arguments. Bayes factor values corresponding to the values therein are returned.

# Value

Positive numeric or numeric vector. The Hajnal's ratio(s).

### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

# **Examples**

```
HajnalBF_twoz(obs1 = rnorm(100), obs2 = rnorm(100))
```

```
implement.SBFHajnal_onet
```

Implement Sequential Bayes Factor using the Hajnal's ratio for onesample t-tests

# **Description**

In a  $N(\mu,\sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample t-test for testing the point null hypothesis  $H_0:\mu=0$  against  $H_1:\mu\neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when the prior assumed on the standardized effect size  $\mu/\sigma$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

### **Arguments**

obs Numeric vector. The vector of sequentially observed data.

Positive numeric.  $\delta$  as above. **Default:** 0.3. For this, the prior on the standardized

effect size  $\mu/\sigma$  takes values 0.3 and -0.3 each with equal probability 1/2.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold.}$  Default:  $\exp(-3)$ .

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

exp(3).

batch.size Integer vector. The vector of batch sizes at each sequential comparison. **Default:** 

c(2,rep(1,length(obs)-2)).

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE.

until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

### Value

A list with three components named N, BF, and decision.

\$N contains the number of sample size used.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

# References

Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

### **Examples**

```
out = implement.SBFHajnal_onet(obs = rnorm(100))
```

implement.SBFHajnal\_onez

Implement Sequential Bayes Factor using the Hajnal's ratio for onesample z-tests

# **Description**

In a  $N(\mu, \sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when the prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

# Usage

### **Arguments**

obs Numeric vector. The vector of sequentially observed data.

Positive numeric.  $\delta$  as above. **Default:** 0.3. For this, the prior on the standardized

effect size  $\mu/\sigma_0$  takes values 0.3 and -0.3 each with equal probability 1/2.

sigma0 Positive numeric. Known standard deviation in the population. **Default:** 1.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold.}$  Default:  $\exp(-3)$ .

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

exp(3).

 $\verb|batch.size| Integer vector. The vector of batch sizes at each sequential comparison. \textbf{Default:}$ 

rep(1,length(obs)).

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE.

until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

### Value

A list with three components named N, BF, and decision.

\$N contains the number of sample size used.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].

### **Examples**

```
out = implement.SBFHajnal_onez(obs = rnorm(100))
```

```
implement.SBFHajnal_twot
```

Implement Sequential Bayes Factor using the NAP for two-sample ttests

# **Description**

In case of two independent populations  $N(\mu_1, \sigma^2)$  and  $N(\mu_2, \sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample t-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2-\mu_1=0$  against  $H_1: \mu_2-\mu_1\neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative.

# Usage

```
implement.SBFHajnal_twot(obs1, obs2, es1 = 0.3,
                      RejectH1.threshold = \exp(-3), RejectH0.threshold = \exp(3),
                         batch1.size, batch2.size, return.plot = TRUE,
                         until.decision.reached = TRUE)
```

### **Arguments**

obs1	Numeric vector. The vector of sequentially observed data from Group-1.	
obs2	Numeric vector. The vector of sequentially observed data from Group-2.	
	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
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RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1}$ . threshold. **Default:** exp(-3).

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

Integer vector. The vector of batch sizes from Group-1 at each sequential comparison. batch1.size

batch2.size Integer vector. The vector of batch sizes from Group-2 at each sequential comparison.

The first element (the first batch size) needs to be at least 2. **Default:** c(2, rep(1, length(obs2)-2))

The first element (the first batch size) needs to be at least 2. **Default:** c(2,rep(1,length(obs1)-2))

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE. until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

#### Value

A list with three components named N1, N2, BF, and decision.

\$N1 and \$N2 contains the number of sample size used from Group-1 and 2.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

### **Examples**

```
out = implement.SBFHajnal_twot(obs1 = rnorm(100), obs2 = rnorm(100))
```

```
implement.SBFHajnal_twoz
```

Implement Sequential Bayes Factor using the NAP for two-sample ztests

### **Description**

In case of two independent populations  $N(\mu_1, \sigma_0^2)$  and  $N(\mu_2, \sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a *normal moment prior* is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative.

# **Arguments**

obs1	Numeric vector. The vector of sequentially observed data from Group-1.	
obs2	Numeric vector. The vector of sequentially observed data from Group-2.	
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.	
RejectH1.threshold		
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold.}$ Default: $\exp(-3)$ .	
RejectH0.threshold		
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: exp(3).	
batch1.size	Integer vector. The vector of batch sizes from Group-1 at each sequential comparison. <b>Default:</b> rep(1,length(obs1)).	
batch2.size	Integer vector. The vector of batch sizes from Group-2 at each sequential comparison. <b>Default:</b> rep(1,length(obs2)).	
return.plot	Logical. Whether a sequential comparison plot to be returned. <b>Default:</b> TRUE.	
until.decision.reached		
	Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. <b>Default:</b> TRUE. This means the comparison	

# Value

A list with three components named N1, N2, BF, and decision.

\$N1 and \$N2 contains the number of sample size used from Group-1 and 2.

is performed until a decision is reached.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

# **Examples**

```
out = implement.SBFHajnal_twoz(obs1 = rnorm(100), obs2 = rnorm(100))
```

### **Description**

In a  $N(\mu, \sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample t-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a *normal moment prior* is assumed on the standardized effect size  $\mu/\sigma$  under the alternative.

### Usage

### **Arguments**

obs Numeric vector. The vector of sequentially observed data.

tau. NAP Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

the prior modes of the standardized effect size  $\mu/\sigma$  at 0.3 and -0.3.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold}$ . **Default:**  $\exp(-3)$ .

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

exp(3).

batch.size Integer vector. The vector of batch sizes at each sequential comparison. The first

element (the first batch size) needs to be at least 2. **Default:** c(2,rep(1,length(obs)-2)).

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE.

until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

### Value

A list with three components named N, BF, and decision.

\$N contains the number of sample size used.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = implement.SBFNAP_onet(obs = rnorm(100))
```

### **Description**

In a  $N(\mu, \sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a normal moment prior is assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative.

### Usage

### **Arguments**

obs Numeric vector. The vector of sequentially observed data.

tau. NAP Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

the prior modes of the standardized effect size  $\mu/\sigma_0$  at 0.3 and -0.3.

sigma0 Positive numeric. Known standard deviation in the population. **Default:** 1.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold.}$  Default:  $\exp(-3)$ .

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:  $\exp(3)$ .

batch.size Integer vector. The vector of batch sizes at each sequential comparison. **Default:** 

rep(1,length(obs)).

Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE.

until.decision.reached

return.plot

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

#### Value

A list with three components named N, BF, and decision.

\$N contains the number of sample size used.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

# References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

# **Examples**

```
out = implement.SBFNAP_onez(obs = rnorm(100))
```

implement.SBFNAP\_twot Implement Sequential Bayes Factor using the NAP for two-sample ttests

### **Description**

In case of two independent populations  $N(\mu_1, \sigma^2)$  and  $N(\mu_2, \sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample t-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative.

# Usage

```
implement.SBFNAP_twot(obs1, obs2, tau.NAP = 0.3/sqrt(2),
                     RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),
                      batch1.size, batch2.size, return.plot = TRUE,
                      until.decision.reached = TRUE)
```

# **Arguments**

obs1	Numeric vector. The vector of sequentially observed data from Group-1.
obs2	Numeric vector. The vector of sequentially observed data from Group-2.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the difference between standardized effect sizes $(\mu_2 - \mu_1)/\sigma$ at $0.3$ and $-0.3$ .
RejectH1 threshold	

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1}$ . threshold. **Default:** 

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

exp(3).

batch1.size Integer vector. The vector of batch sizes from Group-1 at each sequential comparison.

The first element (the first batch size) needs to be at least 2. **Default:** c(2,rep(1,length(obs1)-2))

batch2.size Integer vector. The vector of batch sizes from Group-2 at each sequential comparison.

The first element (the first batch size) needs to be at least 2. **Default:** c(2,rep(1,length(obs2)-2))

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE. until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison is performed until a decision is reached.

#### Value

A list with three components named N1, N2, BF, and decision.

\$N1 and \$N2 contains the number of sample size used from Group-1 and 2.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

# References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = implement.SBFNAP_twot(obs1 = rnorm(100), obs2 = rnorm(100))
```

implement.SBFNAP\_twoz Implement Sequential Bayes Factor using the NAP for two-sample ztests

### **Description**

In case of two independent populations  $N(\mu_1, \sigma_0^2)$  and  $N(\mu_2, \sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . For a sequentially observed data, this function implements the Sequential Bayes Factor design when a *normal moment prior* is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative.

### **Arguments**

obs1 Numeric vector. The vector of sequentially observed data from Group-1.

obs2 Numeric vector. The vector of sequentially observed data from Group-2.

tau. NAP Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

the prior modes of the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$ 

at 0.3 and -0.3.

sigma0 Positive numeric. Known standard deviation in the population. **Default:** 1.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold.}$  Default:

exp(-3).

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:

exp(3).

batch1.size Integer vector. The vector of batch sizes from Group-1 at each sequential comparison.

**Default:** rep(1,length(obs1)).

batch2.size Integer vector. The vector of batch sizes from Group-2 at each sequential comparison.

**Default:** rep(1,length(obs2)).

return.plot Logical. Whether a sequential comparison plot to be returned. **Default:** TRUE.

until.decision.reached

Logical. Whether the sequential comparison is performed until a decision is reached or until the data is observed. **Default:** TRUE. This means the comparison

is performed until a decision is reached.

### Value

A list with three components named N1, N2, BF, and decision.

\$N1 and \$N2 contains the number of sample size used from Group-1 and 2.

\$BF contains the Bayes factor values at each sequential comparison.

\$decision contains the decision reached. 'A' indicates acceptance of  $H_0$ , 'R' indicates rejection of  $H_0$ , and 'I' indicates inconclusive.

### Author(s)

Sandipan Pramanik and Valen E. Johnson

### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

### **Examples**

```
out = implement.SBFNAP_twoz(obs1 = rnorm(100), obs2 = rnorm(100))
```

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mycombine.fixed

Helper function

# Description

Helper function for combining outputs from replicated studies in fixed design tests.

## Usage

```
mycombine.fixed(...)
```

## **Arguments**

... Lists. Outputs from different replicated studies.

## Value

A list with two components combining the outputs from replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

```
mycombine.seq.onesample
```

Helper function

## **Description**

Helper function for combining outputs from replicated studies in one-sample tests using Sequential Bayes Factor.

# Usage

```
mycombine.seq.onesample(...)
```

# **Arguments**

... Lists. Outputs from different replicated studies.

# Value

A list with three components combining the outputs from replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

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```
mycombine.seq.twosample
```

Helper function

#### **Description**

Helper function for combining results in two-sample tests using Sequential Bayes Factor.

## Usage

```
mycombine.seq.twosample(...)
```

#### **Arguments**

... Lists. Outputs from different replicated studies.

#### Value

A list with four components combining the outputs from replicated studies.

## Author(s)

Sandipan Pramanik and Valen E. Johnson

NAPBF\_onet

Bayes factor in favor of the NAP in one-sample t tests

# Description

In a  $N(\mu,\sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample t-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . Based on an observed data, this function calculates the Bayes factor in favor of  $H_1$  when a normal moment prior is assumed on the standardized effect size  $\mu/\sigma$  under the alternative. Under both hypotheses, the Jeffrey's prior  $\pi(\sigma^2)\propto 1/\sigma^2$  is assumed on  $\sigma^2$ .

# Usage

```
NAPBF_onet(obs, nObs, mean.obs, sd.obs,
test.statistic, tau.NAP = 0.3/sqrt(2))
```

#### **Arguments**

obs	Numeric vector. Observed vector of data.
n0bs	$Numeric\ or\ numeric\ vector.\ Sample\ size(s).\ Same\ as\ length(obs)\ when\ numeric.$
mean.obs	Numeric or numeric vector. Sample mean(s). Same as mean(obs) when numeric.
sd.obs	Positive numeric or numeric vector. Sample standard deviation(s). Same as sd(obs) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the standardized effect size $\mu/\sigma$ at 0.3 and $-0.3$ .

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#### **Details**

- Users can either specify obs, or nObs, mean.obs and sd.obs, or nObs and test.statistic.
- If obs is provided, it returns the corresponding Bayes factor value.
- If n0bs, mean.obs and sd.obs are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If nobs and test.statistic are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.

#### Value

Positive numeric or numeric vector. The Bayes factor value(s).

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

## **Examples**

```
NAPBF_onet(obs = rnorm(100))
```

NAPBF\_onez

Bayes factor in favor of the NAP in one-sample z tests

#### **Description**

In a  $N(\mu, \sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . Based on an observed data, this function calculates the Bayes factor in favor of  $H_1$  when a normal moment prior is assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative.

## Usage

```
NAPBF_onez(obs, nObs, mean.obs, test.statistic,
tau.NAP = 0.3/sqrt(2), sigma0 = 1)
```

## Arguments

obs	Numeric vector. Observed vector of data.
n0bs	$Numeric\ or\ numeric\ vector.\ Sample\ size(s).\ Same\ as\ length(obs)\ when\ numeric\ sample\ size(s)$
mean.obs	Numeric or numeric vector. Sample mean(s). Same as $mean(obs)$ when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of the standardized effect size $\mu/\sigma_0$ at $0.3$ and $-0.3$ .
sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.

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#### **Details**

- Users can either specify obs, or nObs and mean.obs, or nObs and test.statistic.
- If obs is provided, it returns the corresponding Bayes factor value.
- If nobs and mean.obs are provided, the function is vectorized over both arguments. Bayes factor values corresponding to the values therein are returned.
- If nObs and test.statistic are provided, the function is vectorized over both arguments. Bayes factor values corresponding to the values therein are returned.

#### Value

Positive numeric or numeric vector. The Bayes factor value(s).

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

# **Examples**

```
NAPBF_onez(obs = rnorm(100))
```

NAPBF\_twot

Bayes factor in favor of the NAP in two-sample t tests

## **Description**

In case of two independent populations  $N(\mu_1,\sigma^2)$  and  $N(\mu_2,\sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample t-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . Based on an observed data, this function calculates the Bayes factor in favor of  $H_1$  when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative. Under both hypotheses, the Jeffrey's prior  $\pi(\sigma^2) \propto 1/\sigma^2$  is assumed on  $\sigma^2$ .

#### Usage

# Arguments

obs1	Numeric vector. Observed vector of data from Group-1.
obs2	Numeric vector. Observed vector of data from Group-2.
n10bs	Numeric or numeric vector. Sample size(s) from Group-1. Same as length(obs1) when numeric.
	when numeric.

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n20bs	Numeric or numeric vector. Sample size(s) from Group-2. Same as length(obs2) when numeric.
mean.obs1	Numeric or numeric vector. Sample mean(s) from Group-1. Same as mean(obs1) when numeric.
mean.obs2	Numeric or numeric vector. Sample mean(s) from Group-2. Same as mean(obs2) when numeric.
sd.obs1	Numeric or numeric vector. Sample standard deviations(s) from Group-1. Same as sd(obs1) when numeric.
sd.obs2	Numeric or numeric vector. Sample standard deviations(s) from Group-2. Same as sd(obs2) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma$ at $0.3$ and $-0.3$ .

#### **Details**

- A user can either specify obs1 and obs2, or n10bs, n20bs, mean.obs1, mean.obs2, sd.obs1 and sd.obs2, or n10bs, n20bs, and test.statistic.
- If obs1 and obs2 are provided, it returns the corresponding Bayes factor value.
- If n10bs, n20bs, mean.obs1, mean.obs2, sd.obs1 and sd.obs2 are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If n10bs, n20bs, and test.statistic are provided, the function is vectorized over each of the arguments. Bayes factor values corresponding to the values therein are returned.

#### Value

Positive numeric or numeric vector. The Bayes factor value(s).

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

## References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

```
NAPBF_twot(obs1 = rnorm(100), obs2 = rnorm(100))
```

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NA	PBF	twoz

Bayes factor in favor of the NAP in two-sample z tests

## **Description**

In case of two independent populations  $N(\mu_1, \sigma_0^2)$  and  $N(\mu_2, \sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . Based on an observed data, this function calculates the Bayes factor in favor of  $H_1$  when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative.

## Usage

# **Arguments**

obs1	Numeric vector. Observed vector of data from Group-1.
obs2	Numeric vector. Observed vector of data from Group-2.
n10bs	Numeric or numeric vector. Sample size(s) from Group-1. Same as length(obs1) when numeric.
n20bs	Numeric or numeric vector. Sample size(s) from Group-2. Same as length(obs2) when numeric.
mean.obs1	Numeric or numeric vector. Sample mean(s) from Group-1. Same as mean(obs1) when numeric.
mean.obs2	Numeric or numeric vector. Sample mean(s) from Group-2. Same as mean(obs2) when numeric.
test.statistic	Numeric or numeric vector. Test-statistic value(s).
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma_0$ at 0.3 and $-0.3$ .
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.

## Details

- A user can either specify obs1 and obs2, or n10bs, n20bs, mean.obs1 and mean.obs2, or n10bs, n20bs, and test.statistic.
- If obs1 and obs2 are provided, it returns the corresponding Bayes factor value.
- If n10bs, n20bs, mean.obs1 and mean.obs2 are provided, the function is vectorized over the arguments. Bayes factor values corresponding to the values therein are returned.
- If n10bs, n20bs, and test.statistic are provided, the function is vectorized over each of the arguments. Bayes factor values corresponding to the values therein are returned.

#### Value

Positive numeric or numeric vector. The Bayes factor value(s).

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#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

# **Examples**

```
NAPBF_twoz(obs1 = rnorm(100), obs2 = rnorm(100))
```

SBFHajnal\_onet

Sequential Bayes Factor using the Hajnal's ratio for one-sample ttests

# Description

In a  $N(\mu, \sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample t-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when the prior assumed on the standardized effect size  $\mu/\sigma$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

#### Usage

```
SBFHajnal_onet(es = c(0, 0.2, 0.3, 0.5), es1 = 0.3,

nmin = 2, nmax = 5000,

RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),

batch.size.increment, nReplicate = 50000, nCore)
```

# **Arguments**

batch.size.increment

es	Numeric vector. Standardized effect sizes $\mu/\sigma$ where OC and ASN are desired. <b>Default:</b> c(0,0.2,0.3,0.5).	
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on the standardized effect size $\mu/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
nmin	Positive integer. Minimum sample size in the sequential comparison. Should be at least 2. <b>Default:</b> 1.	
nmax	Positive integer. Maximum sample size in the sequential comparison. <b>Default:</b> 1.	
RejectH1.threshold		
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold.}$ Default: $\exp(-3)$ .	
RejectH0.threshold		
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: exp(3).	

function. Increment in sample size at each sequential step. **Default:** function(narg) $\{20\}$ . This means an increment of 20 samples at each step.

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nReplicate Positve integer. Number of replicated studies based on which the OC and ASN

are calculated. **Default:** 50,000.

nCore Positive integer. **Default:** One less than the total number of available cores.

#### Value

A list with three components named summary, BF, and N.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

## **Examples**

```
out = SBFHajnal_onet(nmax = 50, es = c(0, 0.3), nCore = 1)
```

SBFHajnal\_onez

Sequential Bayes Factor using the Hajnal's ratio for one-sample z-tests

#### **Description**

In a  $N(\mu, \sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when the prior assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

#### **Usage**

```
SBFHajnal_onez(es = c(0, 0.2, 0.3, 0.5), es1 = 0.3,

nmin = 1, nmax = 5000, sigma0 = 1,

RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),

batch.size.increment, nReplicate = 50000, nCore)
```

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## **Arguments**

	es	Numeric vector. Standardized effect sizes $\mu/\sigma_0$ where OC and ASN are desired. <b>Default:</b> $c(0,0.2,0.3,0.5)$ .
	es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on the standardized effect size $\mu/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.
	nmin	Positive integer. Minimum sample size in the sequential comparison. <b>Default:</b> 1.
	nmax	Positive integer. Maximum sample size in the sequential comparison. <b>Default:</b> 1.
	sigma0	Positive numeric. Known standard deviation in the population. <b>Default:</b> 1.
	RejectH1.threshold	
		Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold}$ . <b>Default:</b> $\exp(-3)$ .
RejectH0.threshold		
		Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: exp(3).
	batch.size.incr	rement
		function. Increment in sample size at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.
	nReplicate	Positve integer. Number of replicated studies based on which the OC and ASN

Positive integer. **Default:** One less than the total number of available cores.

#### Value

nCore

A list with three components named summary, BF, and N.

are calculated. **Default:** 50,000.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article]. Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].
```

```
out = SBFHajnal_onez(nmax = 100, es = c(0, 0.3), nCore = 1)
```

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SBFHajnal_twot Sequential tests	Bayes Factor using the Hajnal's ratio for two-sample t-
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#### **Description**

In case of two independent populations  $N(\mu_1,\sigma^2)$  and  $N(\mu_2,\sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample t-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when the prior assumed under the alternative on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

## Usage

```
SBFHajnal_twot(es = c(0, 0.2, 0.3, 0.5), es1 = 0.3,

n1min = 2, n2min = 2, n1max = 5000, n2max = 5000,

RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),

batch1.size.increment, batch2.size.increment,

nReplicate = 50000, nCore)
```

## **Arguments**

batch2.size.increment

nReplicate

nCore

_		
es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma$ where OC and ASN are desired. <b>Default:</b> c(0,0.2,0.3,0.5).	
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
n1min	Positive integer. Minimum sample size from Group-1 in the sequential comparison. Should be at least 2. <b>Default:</b> 1.	
n2min	Positive integer. Minimum sample size from Group-2 in the sequential comparison. Should be at least 2. <b>Default:</b> 1.	
n1max	Positive integer. Maximum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.	
n2max	Positive integer. Maximum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.	
RejectH1.threshold		
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold.}$ <b>Default:</b> $\exp(-3)$ .	
RejectH0.threshold		
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: $\exp(3)$ .	
batch1.size.increment		
	function. Increment in sample size from Group-1 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.	

are calculated. **Default:** 50,000.

function. Increment in sample size from Group-2 at each sequential step. **Default:** function(narg){20}. This means an increment of 20 samples at each step. Positve integer. Number of replicated studies based on which the OC and ASN

Positive integer. Default: One less than the total number of available cores.

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#### Value

A list with three components named summary, BF, and N.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

## Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

```
Hajnal, J. (1961). A two-sample sequential t-test. Biometrika, 48:65-75, [Article].
```

Schnuerch, M. and Erdfelder, E. (2020). *A two-sample sequential t-test.Biometrika*, 48:65-75, [Article].

## **Examples**

```
out = SBFHajnal_twot(n1max = 100, n2max = 100, es = c(0, 0.3), nCore = 1)
```

SBFHajnal\_twoz

Sequential Bayes Factor using the Hajnal's ratio for two-sample z-tests

# Description

In case of two independent populations  $N(\mu_1,\sigma_0^2)$  and  $N(\mu_2,\sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when the prior assumed under the alternative on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  places equal probability at  $+\delta$  and  $-\delta$  ( $\delta>0$  prefixed).

#### Usage

```
SBFHajnal_twoz(es = c(0, 0.2, 0.3, 0.5), es1 = 0.3,

n1min = 1, n2min = 1, n1max = 5000, n2max = 5000, sigma0 = 1,

RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),

batch1.size.increment, batch2.size.increment,

nReplicate = 50000, nCore)
```

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# **Arguments**

es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma_0$ where OC and ASN are desired. <b>Default:</b> c(0,0.2,0.3,0.5).	
es1	Positive numeric. $\delta$ as above. <b>Default:</b> 0.3. For this, the prior on $(\mu_2 - \mu_1)/\sigma_0$ takes values 0.3 and $-0.3$ each with equal probability 1/2.	
n1min	Positive integer. Minimum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.	
n2min	Positive integer. Minimum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.	
n1max	Positive integer. Maximum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.	
n2max	Positive integer. Maximum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.	
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.	
RejectH1.thres	hold	
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold}$ . <b>Default:</b> $\exp(-3)$ .	
RejectH0.thres	hold	
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: exp(3).	
batch1.size.increment		
	function. Increment in sample size from Group-1 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.	
batch2.size.increment		
	function. Increment in sample size from Group-2 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.	
nReplicate	Positve integer. Number of replicated studies based on which the OC and ASN	

# Value

nCore

A list with three components named summary, BF, and N.

are calculated. **Default:** 50,000.

summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

Positive integer. Default: One less than the total number of available cores.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

# Author(s)

Sandipan Pramanik and Valen E. Johnson

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#### References

Hajnal, J. (1961). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].

Schnuerch, M. and Erdfelder, E. (2020). A two-sample sequential t-test.Biometrika, 48:65-75, [Article].

#### **Examples**

```
out = SBFHajnal_twoz(n1max = 100, n2max = 100, es = c(0, 0.3), nCore = 1)
```

SBFNAP\_onet

Sequential Bayes Factor using the NAP for one-sample t-tests

#### **Description**

In a  $N(\mu, \sigma^2)$  population with unknown variance  $\sigma^2$ , consider the two-sided one-sample t-test for testing the point null hypothesis  $H_0: \mu = 0$  against  $H_1: \mu \neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when a normal moment prior is assumed on the standardized effect size  $\mu/\sigma$  under the alternative.

## Usage

```
SBFNAP_onet(es = c(0, 0.2, 0.3, 0.5), nmin = 2, nmax = 5000,
            tau.NAP = 0.3/sqrt(2),
            RejectH1.threshold = \exp(-3), RejectH0.threshold = \exp(3),
            batch.size.increment, nReplicate = 50000, nCore)
```

## **Arguments**

nmax

es	Numeric vector. Standardized effect sizes $\mu/\sigma$ where OC and ASN are desired.
	<b>Default:</b> c(0,0.2,0.3,0.5).
nmin	Positive integer. Minimum sample size in the sequential comparison. Should be
	at least 2. <b>Default:</b> 1.

Positive integer. Maximum sample size in the sequential comparison. **Default:** 

Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

tau.NAP the prior modes of the standardized effect size  $\mu/\sigma$  at 0.3 and -0.3.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1}$ . threshold. **Default:** exp(-3).

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default: exp(3).

batch.size.increment

function. Increment in sample size at each sequential step. **Default:** function(narg){20}.

This means an increment of 20 samples at each step.

nReplicate Positve integer. Number of replicated studies based on which the OC and ASN

are calculated. **Default:** 50,000.

Positive integer. Default: One less than the total number of available cores. nCore

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#### Value

A list with three components named summary, BF, and N.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

## **Examples**

```
out = SBFNAP_onet(nmax = 100, es = c(0, 0.3), nCore = 1)
```

SBFNAP\_onez

Sequential Bayes Factor using the NAP for one-sample z-tests

## **Description**

In a  $N(\mu, \sigma_0^2)$  population with known variance  $\sigma_0^2$ , consider the two-sided one-sample z-test for testing the point null hypothesis  $H_0: \mu=0$  against  $H_1: \mu\neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when a *normal moment prior* is assumed on the standardized effect size  $\mu/\sigma_0$  under the alternative.

# Usage

```
SBFNAP_onez(es = c(0, 0.2, 0.3, 0.5), nmin = 1, nmax = 5000,
tau.NAP = 0.3/sqrt(2), sigma0 = 1,
RejectH1.threshold = exp(-3), RejectH0.threshold = exp(3),
batch.size.increment, nReplicate = 50000, nCore)
```

## Arguments

es Numeric vector. Standardized effect sizes  $\mu/\sigma_0$  where OC and ASN are desired. **Default:** c(0,0.2,0.3,0.5).

Positive integer. Minimum sample size in the sequential comparison. **Default:** 

nmin

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nmax Positive integer. Maximum sample size in the sequential comparison. **Default:** 

1.

tau. NAP Positive numeric. Parameter in the moment prior. **Default:**  $0.3/\sqrt{2}$ . This places

the prior modes of the standardized effect size  $\mu/\sigma_0$  at 0.3 and -0.3.

sigma0 Positive numeric. Known standard deviation in the population. **Default:** 1.

RejectH1.threshold

Positive numeric.  $H_0$  is accepted if  $BF \leq \text{RejectH1.threshold.}$  Default:  $\exp(-3)$ .

RejectH0.threshold

Positive numeric.  $H_0$  is rejected if  $BF \ge \text{RejectH0.threshold.}$  Default:  $\exp(3)$ .

batch.size.increment

function. Increment in sample size at each sequential step. **Default:** function(narg){20}.

This means an increment of 20 samples at each step.

nReplicate Positve integer. Number of replicated studies based on which the OC and ASN

are calculated. **Default:** 50,000.

nCore Positive integer. **Default:** One less than the total number of available cores.

#### Value

A list with three components named summary, BF, and N.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

## Author(s)

Sandipan Pramanik and Valen E. Johnson

## References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

```
out = SBFNAP_onez(nmax = 100, es = c(0, 0.3), nCore = 1)
```

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SBFNAP\_twot

Sequential Bayes Factor using the NAP for two-sample t-tests

# **Description**

In case of two independent populations  $N(\mu_1,\sigma^2)$  and  $N(\mu_2,\sigma^2)$  with unknown common variance  $\sigma^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma$  under the alternative.

# Usage

#### Arguments

nReplicate

nCore

es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma$ where OC and ASN are desired. <b>Default:</b> c(0,0.2,0.3,0.5).
n1min	Positive integer. Minimum sample size from Group-1 in the sequential comparison. Should be at least 2. <b>Default:</b> 1.
n2min	Positive integer. Minimum sample size from Group-2 in the sequential comparison. Should be at least 2. <b>Default:</b> 1.
n1max	Positive integer. Maximum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.
n2max	Positive integer. Maximum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma$ at 0.3 and $-0.3$ .
RejectH1.threshold	
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold}$ . <b>Default:</b> $\exp(-3)$ .
RejectH0.threshold	
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: $\exp(3)$ .
batch1.size.increment	
	function. Increment in sample size from Group-1 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.
batch2.size.increment	
	function. Increment in sample size from Group-2 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.

are calculated. **Default:** 50,000.

Positve integer. Number of replicated studies based on which the OC and ASN

Positive integer. Default: One less than the total number of available cores.

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#### Value

A list with three components named summary, BF, and N.

\$summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

#### Author(s)

Sandipan Pramanik and Valen E. Johnson

#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

## **Examples**

```
out = SBFNAP_twot(n1max = 100, n2max = 100, es = c(0, 0.3), nCore = 1)
```

SBFNAP\_twoz

Sequential Bayes Factor using the NAP for two-sample z-tests

#### **Description**

In case of two independent populations  $N(\mu_1,\sigma_0^2)$  and  $N(\mu_2,\sigma_0^2)$  with known common variance  $\sigma_0^2$ , consider the two-sample z-test for testing the point null hypothesis of difference in their means  $H_0: \mu_2 - \mu_1 = 0$  against  $H_1: \mu_2 - \mu_1 \neq 0$ . This function calculates the operating characteristics (OC) and average sample number (ASN) of the Sequential Bayes Factor design when a normal moment prior is assumed on the difference between standardized effect sizes  $(\mu_2 - \mu_1)/\sigma_0$  under the alternative.

# Usage

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# **Arguments**

es	Numeric vector. Standardized effect size differences $(\mu_2 - \mu_1)/\sigma_0$ where OC and ASN are desired. <b>Default:</b> c(0,0.2,0.3,0.5).
n1min	Positive integer. Minimum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.
n2min	Positive integer. Minimum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.
n1max	Positive integer. Maximum sample size from Group-1 in the sequential comparison. <b>Default:</b> 1.
n2max	Positive integer. Maximum sample size from Group-2 in the sequential comparison. <b>Default:</b> 1.
tau.NAP	Positive numeric. Parameter in the moment prior. <b>Default:</b> $0.3/\sqrt{2}$ . This places the prior modes of $(\mu_2 - \mu_1)/\sigma_0$ at $0.3$ and $-0.3$ .
sigma0	Positive numeric. Known common standard deviation of the populations. <b>Default:</b> 1.
RejectH1.threshold	
	Positive numeric. $H_0$ is accepted if $BF \leq \text{RejectH1.threshold}$ . <b>Default:</b> $\exp(-3)$ .
RejectH0.threshold	
	Positive numeric. $H_0$ is rejected if $BF \ge \text{RejectH0.threshold.}$ Default: exp(3).
batch1.size.increment	
	function. Increment in sample size from Group-1 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.
batch2.size.increment	
	function. Increment in sample size from Group-2 at each sequential step. <b>Default:</b> function(narg){20}. This means an increment of 20 samples at each step.
nReplicate	Positve integer. Number of replicated studies based on which the OC and ASN

# Value

nCore

A list with three components named summary, BF, and N.

are calculated. **Default:** 50,000.

summary is a data frame with columns effect.size containing the values in es. At those values, acceptH0 contains the proportion of times H\_0 is accepted, rejectH0 contains the proportion of times H\_0 is rejected, inconclusive contains the proportion of times the test is inconclusive, ASN contains the ASN, and avg.logBF contains the expected weight of evidence values.

Positive integer. Default: One less than the total number of available cores.

\$BF is a matrix of dimension length(es) by nReplicate. Each row contains the Bayes factor values at the corresponding standardized effec size in nReplicate replicated studies.

\$N is a matrix of the same dimension as \$BF. Each row contains the sample size required to reach a decision at the corresponding standardized effec size in nReplicate replicated studies.

# Author(s)

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#### References

Johnson, V. and Rossell, R. (2010) On the use of non-local prior densities in Bayesianhypothesis tests. Journal of the Royal Statistical Society: Series B, 72:143-170., [Article].

```
out = SBFNAP_twoz(n1max = 100, n2max = 100, es = c(0, 0.3), nCore = 1)
```