Comparing Means

Recap

- Descriptive Stats
- Normal Distributions
- Sampling Distributions

This time

- ullet t-tests through oneway ANOVA
- BUT, we're going to take a different approach...

Model Comparisons

Scenario 1

Gerrymandering

- Depending on the estimate you pick, about 53% of voters in Wisconsin were Democrats in 2016.
- So our best estimate of the percentage of voters that are Democrat in any district might be 53%
- Now that 2016 feels like a million years ago, you find that in actuality it was 52% of voters in Wisconsin were Democrats in 2016.
- Question: Was our population estimate of 53% significantly different from our sample estimate of 52%?

one-sample t-test

Model Comparisons

In the normal **one-sample** t**-test**

- $\bar{x} = \mu$
- $H_0: \bar{x} \mu = 0$
- $H_A : \bar{x} \mu \neq 0$

Model Comparisons

Let's break it down into full and restricted models:

- Restricted Model: reflects what we are testing against.
- Full Model: allows us to fully include all information we might have.
- Size of the effect is calculated as the following:

$$rac{(E_r-E_f)/(df_r-df_f)}{E_f/df_f}$$

where:

- E_r is the error from the restricted model
- E_f is the error from the full model
- ullet df_r is the degrees of freedom from the restricted model
- ullet df_f is the degrees of freedom from the full model

The Data

```
dems <- data.frame(Dem = c(30, 69, 99, 77, 29, 37, 38, 37))
dems</pre>
```

```
## Dem
## 1 30
## 2 69
## 3 99
## 4 77
## 5 29
## 6 37
## 7 38
## 8 37
```

Step 1: Get the deviation scores. In the restricted model, we are subtracting from our population estimate of 53%

```
dems$deviationScores <- dems$Dem - 53
dems</pre>
```

```
Dem deviationScores
##
## 1
      30
                     -23
## 2 69
                      16
## 3 99
                      46
## 4
     77
                      24
## 5 29
                     -24
## 6 37
                     -16
## 7
      38
                     -15
## 8
                     -16
     37
```

Step 2: Square the deviation scores

```
dems$dev2 <- dems$deviationScores ^2
dems</pre>
```

```
Dem deviationScores dev2
##
## 1
     30
                    -23
                        529
## 2
    69
                     16
                        256
## 3 99
                     46 2116
## 4 77
                     24 576
## 5
    29
                    -24 576
## 6
    37
                    -16 256
## 7 38
                    -15 225
## 8 37
                    -16 256
```

[1] 4790

Step 3: Get the sum of the square deviation scores. This is our **ERROR** term. It is the squared errors.

```
Er <- sum(dems$dev2)</pre>
dems
     Dem deviationScores dev2
##
## 1
      30
                     -23
                         529
## 2 69
                      16 256
## 3 99
                      46 2116
## 4 77
                      24 576
## 5 29
                     -24 576
## 6 37
                     -16 256
## 7
      38
                     -15 225
## 8
                     -16 256
     37
Er
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is *free to vary*
- You get a feel for this the more you practice
- In this restricted model, there is nothing that we are "guessing" or estimating. So there is nothing to subtract. df=n, $d\mathbf{f}=\mathbf{8}$

```
dfr <- 8
```

Step 1: Get the deviation scores. In the full model, we are subtracting from our population estimate of 52%

```
demsFull = dems %>%
  select(Dem)

demsFull$deviationScores <- demsFull$Dem - 52
demsFull</pre>
```

```
##
     Dem deviationScores
## 1 30
                     -22
## 2 69
                      17
## 3 99
                      47
## 4 77
                      25
## 5 29
                     -23
## 6 37
                     -15
## 7 38
                     -14
## 8 37
                     -15
```

Step 2: Square the deviation scores

```
demsFull$dev2 <- demsFull$deviationScores^2
demsFull</pre>
```

```
Dem deviationScores dev2
##
## 1
     30
                    -22 484
## 2
    69
                     17
                         289
## 3 99
                     47 2209
## 4
    77
                     25 625
## 5
    29
                    -23 529
## 6
    37
                    -15 225
## 7 38
                    -14 196
## 8 37
                    -15 225
```

[1] 4782

Step 3: Get the sum of the square deviation scores. This is our **ERROR** term. It is the squared errors.

```
Ef <- sum(demsFull$dev2)</pre>
demsFull
     Dem deviationScores dev2
##
## 1
     30
                     -22 484
## 2 69
                      17 289
## 3 99
                      47 2209
## 4 77
                      25
                         625
## 5 29
                     -23 529
## 6 37
                     -15 225
## 7
     38
                     -14 196
## 8 37
                     -15 225
Ef
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is *free to vary*
- You get a feel for this the more you practice
- In this full model, we are guessing/estimating our sample mean of 52.

$$df=n-1$$
, ${\sf df}$ = 8 - 1 = 7

```
dff <- 7
```

The Effect

$$rac{(E_r-E_f)/(df_r-df_f)}{E_f/df_f}$$

```
effect <- ((Er - Ef) / (dfr - dff)) / (Ef/dff)
effect
```

[1] 0.01171058

This is our F-statistic. Remember that $t^2=F$. So to get our t-statistic, let's take the square root of our effect.

```
tstat <- sqrt(effect)
round(x = tstat, digits = 3)</pre>
```

[1] 0.108

Model Comparison Approach

Is 0.108 more extreme than our critical value?

ullet For an lpha=.05 in a two-tailed test with df-7, the critical t value is 2.3650.

Conclusion: No, it's not more extreme than the critical value. The error terms between the null and restricted models are not meaningfully different -- therefore the means are not statistically significantly different

Model Comparison Approach

We just did a one-sample t-test! Let's verify our results:

```
t.test(x = dems$Dem, mu = 53)

##

## One Sample t-test
##

## data: dems$Dem

## t = -0.10822, df = 7, p-value = 0.9169

## alternative hypothesis: true mean is not equal to 53

## 95 percent confidence interval:
## 30.14892 73.85108

## sample estimates:
## mean of x
## 52
```

Look at the errors!

In general, we try to *minimize* error!

Restricted

as.data.frame(dems\$dev2)

```
dems$dev2
##
## 1
            529
            256
## 2
## 3
           2116
## 4
            576
## 5
            576
## 6
            256
## 7
            225
## 8
            256
```

Full

```
as.data.frame(demsFull$dev2)
```

```
demsFull$dev2
##
## 1
                484
## 2
                289
## 3
               2209
## 4
                625
## 5
                529
## 6
                225
## 7
                196
## 8
                225
```

Scenario 2

- What if now we want to compare the difference in means (of % Democrats) between the 2010 election?
- Question: are the means of % Democrats significantly different between 2010 and 2016?

The Data

```
##
      Dem Year
     30 2016
      69 2016
      99 2016
      77 2016
## 5
      29 2016
     37 2016
## 7
      38 2016
## 8
     37 2016
      30 2010
## 10 62 2010
## 11 50 2010
## 12 69 2010
## 13 27 2010
## 14 29 2010
## 15 44 2010
## 16 45 2010
```

The Hypotheses

- $H_0: \bar{x}_{2010} \bar{x}_{2016} = 0$
- $H_A: \bar{x}_{2010} \bar{x}_{2016} \neq 0$
- Restricted Model: the best way of minimizing errors is to use the overall grand mean
- Full Model: the best way of minimizing errors is to use the group-specific mean.

The Means

Let's get the grand mean to use in our Restricted model and the means of each group (% Democrat in 2010 vs. % Democrat in 2016):

```
grandMean <- mean(dems$Dem)</pre>
groupMeans <- dems %>%
  group_by(Year) %>%
  summarize(means = mean(Dem))
grandMean
## [1] 48.25
groupMeans
## # A tibble: 2 x 2
##
  Year
         means
  <fct> <dbl>
## 1 2010 44.5
## 2 2016 52
```

```
dems$Mean <- rep(grandMean, times = nrow(dems))
dems</pre>
```

```
##
     Dem Year
               Mean
## 1
      30 2016 48.25
## 2
     69 2016 48.25
## 3
    99 2016 48.25
## 4
    77 2016 48.25
## 5
    29 2016 48.25
## 6
     37 2016 48.25
## 7
    38 2016 48.25
## 8
     37 2016 48.25
## 9
      30 2010 48.25
## 10
      62 2010 48.25
## 11
       50 2010 48.25
## 12
       69 2010 48.25
      27 2010 48.25
## 13
## 14
      29 2010 48.25
     44 2010 48.25
## 15
## 16
     45 2010 48.25
```

Step 1: Deviation Scores

```
dems$deviationScores <- dems$Dem - dems$Mean
dems</pre>
```

```
Dem Year Mean deviationScores
##
## 1
       30 2016 48.25
                               -18.25
## 2
       69 2016 48.25
                                20.75
## 3
       99 2016 48.25
                                50.75
## 4
      77 2016 48.25
                                28.75
## 5
      29 2016 48.25
                               -19.25
## 6
     37 2016 48.25
                               -11.25
## 7
      38 2016 48.25
                               -10.25
## 8
       37 2016 48.25
                               -11.25
## 9
       30 2010 48.25
                               -18.25
## 10
       62 2010 48.25
                                13.75
  11
       50 2010 48.25
                                 1.75
##
## 12
       69 2010 48.25
                                20.75
##
       27 2010 48.25
                               -21.25
  13
       29 2010 48.25
## 14
                               -19.25
##
  15
       44 2010 48.25
                                -4.25
## 16
       45 2010 48.25
                                -3.25
```

Step 2: Square Deviation Scores

```
dems$dev2 <- dems$deviationScores ^2
dems</pre>
```

```
##
      Dem Year Mean deviationScores
                                           dev2
## 1
       30 2016 48.25
                               -18.25
                                       333.0625
## 2
       69 2016 48.25
                                20.75
                                       430.5625
## 3
       99 2016 48.25
                               50.75 2575.5625
## 4
      77 2016 48.25
                                28.75
                                       826.5625
## 5
      29 2016 48.25
                               -19.25 370.5625
## 6
       37 2016 48.25
                               -11.25
                                       126.5625
## 7
      38 2016 48.25
                               -10.25
                                       105.0625
## 8
       37 2016 48.25
                               -11.25
                                       126.5625
## 9
       30 2010 48.25
                               -18.25 333.0625
## 10
       62 2010 48.25
                                13.75
                                       189.0625
  11
       50 2010 48.25
##
                                 1.75
                                         3.0625
## 12
       69 2010 48.25
                                20.75
                                       430.5625
       27 2010 48.25
##
  13
                               -21.25
                                       451,5625
## 14
       29 2010 48.25
                               -19.25
                                       370.5625
##
  15
       44 2010 48.25
                                -4.25
                                        18.0625
## 16
       45 2010 48.25
                                -3.25
                                        10.5625
```

Step 3: Sum of Squares -- our **ERROR** term

[1] 6701

```
Er <- sum(dems$dev2)</pre>
 dems
      Dem Year Mean deviationScores
                                         dev2
      30 2016 48.25
                            -18.25 333.0625
      69 2016 48.25
                             20.75 430.5625
      99 2016 48.25
                              50.75 2575.5625
      77 2016 48.25
                            28.75 826.5625
      29 2016 48.25
                            -19.25 370.5625
      37 2016 48.25
                            -11.25 126.5625
      38 2016 48.25
                            -10.25 105.0625
      37 2016 48.25
                            -11.25 126.5625
## 9
      30 2010 48.25
                            -18.25 333.0625
      62 2010 48.25
                             13.75 189.0625
      50 2010 48.25
                             1.75
                                       3,0625
      69 2010 48.25
                              20.75 430.5625
      27 2010 48.25
                            -21.25 451.5625
      29 2010 48.25
                            -19.25 370.5625
      44 2010 48.25
                             -4.25
                                     18.0625
## 16 45 2010 48.25
                              -3.25
                                      10.5625
 Er
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is free to vary
- You get a feel for this the more you practice
- In this restricted model, we are guessing/estimating our grand mean of 48.25. df=n-1, ${\it df}=$ 16 1 = 15

```
dfr <- 15
```

```
## 1 30 2016 52.0
## 2 69 2016 52.0
## 3 99 2016 52.0
## 4 77 2016 52.0
## 5 29 2016 52.0
## 6 37 2016 52.0
## 7 38 2016 52.0
## 8 37 2016 52.0
## 8 37 2016 52.0
## 9 30 2010 44.5
## 11 50 2010 44.5
```

Step 1: Deviation Scores

```
dems$deviationScores <- dems$Dem - dems$Mean
dems</pre>
```

```
Dem Year Mean deviationScores
##
## 1
       30 2016 52.0
                               -22.0
## 2
      69 2016 52.0
                                17.0
## 3
       99 2016 52.0
                                47.0
## 4
      77 2016 52.0
                                25.0
## 5
      29 2016 52.0
                               -23.0
## 6
     37 2016 52.0
                               -15.0
## 7
      38 2016 52.0
                               -14.0
## 8
     37 2016 52.0
                               -15.0
## 9
       30 2010 44.5
                               -14.5
## 10
       62 2010 44.5
                                17.5
  11
       50 2010 44.5
                                 5.5
##
## 12
       69 2010 44.5
                                24.5
## 13
       27 2010 44.5
                               -17.5
       29 2010 44.5
## 14
                               -15.5
##
  15
      44 2010 44.5
                                -0.5
## 16
       45 2010 44.5
                                 0.5
```

Step 2: Square Deviation Scores

```
dems$dev2 <- dems$deviationScores ^2
dems</pre>
```

```
##
      Dem Year Mean deviationScores
                                         dev2
## 1
       30 2016 52.0
                               -22.0
                                       484.00
## 2
       69 2016 52.0
                                17.0
                                       289.00
## 3
       99 2016 52.0
                                47.0 2209.00
## 4
       77 2016 52.0
                                      625.00
                                25.0
## 5
       29 2016 52.0
                               -23.0
                                       529.00
## 6
       37 2016 52.0
                               -15.0
                                       225.00
## 7
       38 2016 52.0
                                       196.00
                               -14.0
## 8
       37 2016 52.0
                                       225.00
                               -15.0
## 9
       30 2010 44.5
                                       210.25
                               -14.5
## 10
       62 2010 44.5
                                17.5
                                       306.25
  11
       50 2010 44.5
                                 5.5
                                       30.25
##
## 12
       69 2010 44.5
                                24.5
                                       600.25
       27 2010 44.5
##
  13
                               -17.5
                                       306.25
       29 2010 44.5
## 14
                               -15.5
                                       240.25
##
  15
       44 2010 44.5
                                -0.5
                                         0.25
## 16
       45 2010 44.5
                                 0.5
                                         0.25
```

[1] 6476

Step 3: Sum of Squares -- our **ERROR** term

```
Ef <- sum(dems$dev2)</pre>
 dems
      Dem Year Mean deviationScores
      30 2016 52.0
                             -22.0 484.00
      69 2016 52.0
                             17.0 289.00
      99 2016 52.0
                              47.0 2209.00
      77 2016 52.0
                             25.0 625.00
      29 2016 52.0
                             -23.0 529.00
                            -15.0 225.00
      37 2016 52.0
## 7
      38 2016 52.0
                             -14.0 196.00
## 8
      37 2016 52.0
                             -15.0 225.00
## 9
      30 2010 44.5
                             -14.5 210.25
     62 2010 44.5
                             17.5 306.25
      50 2010 44.5
                              5.5
                                    30.25
     69 2010 44.5
                              24.5 600.25
## 13 27 2010 44.5
                             -17.5 306.25
      29 2010 44.5
                             -15.5 240.25
## 15 44 2010 44.5
                              -0.5
                                      0.25
## 16 45 2010 44.5
                               0.5
                                      0.25
 Ef
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is *free to vary*
- You get a feel for this the more you practice
- In this full model, we are guessing/estimating our 2 means (mean for 2010 and mean for 2016). df=n-2, df=16-2=14

```
dff <- 14
```

The Effect

$$\frac{(E_r - E_f)/(df_r - df_f)}{E_f/df_f}$$

```
effect <- ((Er - Ef) / (dfr - dff)) / (Ef/dff) effect
```

[1] 0.4864114

This is our F-statistic. Remember that $t^2=F$. So to get our t-statistic, let's take the square root of our effect.

```
tstat <- sqrt(effect)
round(x = tstat, digits = 3)</pre>
```

[1] 0.697

Model Comparison Approach

Is 0.697 more extreme than our critical value?

ullet For an lpha=.05 in a two-tailed test with df-7, the critical t value is 2.131.

Conclusion: No, it's not more extreme than the critical value. The error terms between the null and restricted models are not meaningfully different -- therefore the means are not statistically significantly different

Model Comparison Approach

We just did an independent-samples t-test! Let's verify our results:

```
##
## Welch Two Sample t-test
##
## data: dems$Dem by dems$Year
## t = -0.69743, df = 11.406, p-value = 0.4995
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -31.06632 16.06632
## sample estimates:
## mean in group 2010 mean in group 2016
## 44.5 52.0
```

Scenario 3

- We have a dataset that looks at the lengths and widths of petals & sepals of the iris flower. It includes 3 different species of irises.
- Question: are the sepal lengths different amongst the 3 species of irises?

The Data

```
head(iris)
    Sepal.Length Sepal.Width Petal.Length Petal.Width Species
##
## 1
                                                 0.2 setosa
             5.1
                         3.5
                                      1.4
## 2
             4.9
                         3.0
                                      1.4
                                                 0.2 setosa
             4.7
                        3.2
                                     1.3
                                                 0.2 setosa
## 3
## 4
             4.6
                        3.1
                                     1.5
                                                 0.2 setosa
## 5
             5.0
                        3.6
                                     1.4
                                                 0.2 setosa
## 6
                         3.9
                                     1.7
                                                 0.4 setosa
             5.4
iris <- iris %>%
  select(Sepal.Length, Species)
```

The Hypotheses

- $H_0: \bar{x}_{setosa} = \bar{x}_{versicolor} = \bar{x}_{virginica}$
- $H_A: \bar{x}_{setosa}
 eq \bar{x}_{versicolor}
 eq \bar{x}_{virginica}$
- Restricted Model: the best way of minimizing errors is to use the overall grand mean
- Full Model: the best way of minimizing errors is to use the group-specific mean.

The Means

3 virginica 6.59

Let's get the grand mean to use in our Restricted model and the means of each group:

```
grandMean <- mean(iris$Sepal.Length)</pre>
groupMeans <- iris %>%
  group_by(Species) %>%
  summarize(means = mean(Sepal.Length))
grandMean
## [1] 5.843333
groupMeans
## # A tibble: 3 x 2
  Species means
##
  <fct> <dbl>
##
## 1 setosa 5.01
## 2 versicolor 5.94
```

```
restricted <- iris
restricted$Mean <- rep(grandMean, times = nrow(restricted))
head(restricted)</pre>
```

```
## Sepal.Length Species Mean
## 1 5.1 setosa 5.843333
## 2 4.9 setosa 5.843333
## 3 4.7 setosa 5.843333
## 4 4.6 setosa 5.843333
## 5 5.0 setosa 5.843333
## 6 5.4 setosa 5.843333
```

Step 1: Deviation Scores

restricted\$deviationScores <- restricted\$Sepal.Length - restricted\$Mean
head(restricted)</pre>

Step 2: Square Deviation Scores

```
restricted$dev2 <- restricted$deviationScores ^2
head(restricted)</pre>
```

```
##
    Sepal.Length Species Mean deviationScores
                                                  dev2
## 1
            5.1 setosa 5.843333
                                    -0.7433333 0.5525444
## 2
            4.9 setosa 5.843333 -0.9433333 0.8898778
## 3
            4.7 setosa 5.843333 -1.1433333 1.3072111
## 4
            4.6 setosa 5.843333 -1.2433333 1.5458778
## 5
            5.0 setosa 5.843333 -0.8433333 0.7112111
## 6
            5.4 setosa 5.843333 -0.4433333 0.1965444
```

Step 3: Sum of Squares -- our **ERROR** term

[1] 102.1683

```
Er <- sum(restricted$dev2)</pre>
head(restricted)
##
    Sepal.Length Species Mean deviationScores
                                                    dev2
## 1
             5.1 setosa 5.843333
                                     -0.7433333 0.5525444
## 2
             4.9 setosa 5.843333 -0.9433333 0.8898778
## 3
            4.7 setosa 5.843333 -1.1433333 1.3072111
## 4
            4.6 setosa 5.843333 -1.2433333 1.5458778
## 5
            5.0 setosa 5.843333 -0.8433333 0.7112111
## 6
            5.4 setosa 5.843333
                                -0.4433333 0.1965444
Er
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is free to vary
- You get a feel for this the more you practice
- In this restricted model, we are guessing/estimating our grand mean of 5.843. df=n-1, ${\it df}=$ **150 1 = 149**

```
dfr <- 149
```

Step 1: Deviation Scores

```
full$deviationScores <- full$Sepal.Length - full$Mean
head(full)</pre>
```

```
Sepal.Length Species Mean deviationScores
##
## 1
             5.1 setosa 5.006
                                         0.094
## 2
             4.9 setosa 5.006
                                        -0.106
## 3
             4.7 setosa 5.006
                                        -0.306
## 4
             4.6 setosa 5.006
                                        -0.406
             5.0 setosa 5.006
## 5
                                        -0.006
## 6
             5.4 setosa 5.006
                                         0.394
```

Step 2: Square Deviation Scores

```
full$dev2 <- full$deviationScores ^2
head(full)</pre>
```

```
##
    Sepal.Length Species Mean deviationScores dev2
## 1
            5.1 setosa 5.006
                                     0.094 0.008836
## 2
            4.9 setosa 5.006
                                   -0.106 0.011236
## 3
            4.7 setosa 5.006
                                     -0.306 0.093636
## 4
            4.6 setosa 5.006
                            -0.406 0.164836
## 5
            5.0 setosa 5.006
                                     -0.006 0.000036
## 6
            5.4 setosa 5.006
                                   0.394 0.155236
```

[1] 38.9562

Step 3: Sum of Squares -- our **ERROR** term

```
Ef <- sum(full$dev2)</pre>
head(full)
##
    Sepal.Length Species Mean deviationScores dev2
## 1
            5.1 setosa 5.006
                                    0.094 0.008836
## 2
            4.9 setosa 5.006
                                 -0.106 0.011236
           4.7 setosa 5.006 -0.306 0.093636
## 3
## 4
           4.6 setosa 5.006
                           -0.406 0.164836
    5.0 setosa 5.006
## 5
                           -0.006 0.000036
## 6
       5.4 setosa 5.006
                                 0.394 0.155236
Ef
```

Step 4: Determine the degrees of freedom.

- Degrees of freedom deals with how much information is *free to vary*
- You get a feel for this the more you practice
- In this full model, we are guessing/estimating our 3 means (mean for each species). df=n-3, ${\it df}=150$ ${\it 3}=147$

```
dff <- 147
```

The Effect

$$rac{(E_r-E_f)/(df_r-df_f)}{E_f/df_f}$$

```
effect <- ((Er - Ef) / (dfr - dff)) / (Ef/dff)
effect
```

[1] 119.2645

This is our F-statistic. This is an ANOVA, so we can stick with the F-statistic.

```
round(x = effect, digits = 3)
```

[1] 119.265

Model Comparison Approach

Is 119.265 more extreme than our critical value?

ullet A significant F-statistic is anything above 1. Yes, our value is larger than 1.

Conclusion: The error terms between the null and restricted models are meaningfully different -- therefore the means are statistically significantly different

Model Comparison Approach

We just did a oneway ANOVA! Let's verify our results:

Extras

- ullet Could you do this with a paired samples t-test? **YES**
- Could you do this with a 2x2 ANOVA (or any other form)? YES
- So. Why is it called ANOVA?

Utility

We have programs like R. In the workforce, no one will expect you to calculate this stuff by hand. So why go through the effort of showing you this?

A model is what **YOU** define. It's how you think the world works. The restricted model is really just an emobodiement of the null hypothesis! The full model is the embodiment of the alternative hypothesis!

Minimizing error terms is how we evaluate multitudes of models!

Plus, model comparison frameworks come up more formally in some advanced types of statistics.