# Effect sizes for paired data should use the change score variability rather than the pre-test variability:

A Paper by Dr. Scott Dankel and Dr. Jeremy P. Loenneke

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## What is effect size?

- Statistic that provides an overall measure for magnitude of change (Dankel and Loenneke (2021))
- ▶ Differs from a T-statistic because sample size is not included
- ▶ Quantifies how much the mean of the post-treatment differs from the mean of the baseline score in terms of a certain standard deviation.
  - Specifically, they are looking at this comparison from the lens of meta-analyses for exercise science and sports medicine

## Authors' Aims

#### Aim 1

▶ To convince the audience through analysis that baseline and post-test standard deviations (study sample measures of variability) don't tell the full story on the overall variability of the intervention.

#### Aim 2

► To convince the readers that the heterogeneity of the study sample can play a part in unintentionally influencing effect size measurements.

How would one describe the two types of aforementioned variability?

# Variability of the Study Sample

- Any measure of difference between subjects in a given treatment group
- Represented by the Baseline and Post-treatment Standard Deviation.
- ▶ Dankel and Loenneke (2021) and his team claim that the use of this type of variability in paired-sample studies is useless as it has nothing to do with the treatment itself

## Variability of the Intervention

- ► Any measure of difference between baseline and post-treatment measure
- Represented in this case by the Standard Deviation of Change Scores (I will elaborate on this later)
- ▶ Dankel and his team prefer this method of assessing variability

#### Dr. Scott Dankel

- ▶ Professor at Rowan University, a public research university in New Jersey
- ▶ Attended the University of Mississippi to pursue a Masters and PhD in Exercise Science
- Research Interests include acute and chronic adaptations to blood flow restricted exercise (Lab 2024)

# Dr. Jeremy Paul Loenneke

- Professor at The University of Mississippi
- Attended Southeast Missouri State for his Bachelors and Masters in Nutrition and Exercise Science
- Eventually got his PhD in Exercise Physiology at the University of Oklahoma
- Research Discipline is in Skeletal Muscle Plasticity (Ole Miss 2024)
- Regarding the disciplines of the authors, this paper was published in The Journal of Strength and Conditioning Research. This is a good example of the use of statistics as an interdisciplinary tool

#### Introduction

#### Specific Effect Size Measures

The author's claim that the common effect size measures listed below are used exhaustively in meta-analyses in the exercise science discipline.

- Cohen's d (Cohen (1988))
- ► Hedge's g (Cohen (1988))
- ► Glass delta (Glass (1981))
- ► Each use some combination of baseline standard deviation and post-treatment standard deviation.
- Measures of variability of the study sample

# Paired Data vs. Independent Data

## Independent Data

- Data collected through an Independent design
  - Each subject is only measured once
  - Subjects are allocated into a baseline group and a post-treatment group
  - Study sample variability is more important
  - ▶ The pooled standard error is the way to assess this variability

#### Paired Data

- Data that is collected through a Paired Sample design
  - Same subject is assessed at both time points.
  - ▶ Since its based on the same subject, this data is not independent
  - In this type of Design, study sample variability is irrelevant
  - Variability of assessed by standard error of the change scores

Since most meta-analysis data is paired, Dankel's analysis focuses on primarily paired-sample designs. Therefore, the authors believe that intervention variability is the best measure for this specific analysis.

## Methods

## Preliminary measures

$$M_{
m change}=M_{
m post}-M_{
m bsl}=$$
 Difference between means  $SD_{bsl}=$  Standard Deviation of the baseline group in an independent design  $SD_{post}=$  Standard Deviation of the posttreatment group in an independent design  $n_{bsl}=$  The sample size of the baseline group  $n_{post}=$  The sample size of the posttreatment group

$$SD_{ ext{pooled}} = \sqrt{rac{(n_{ ext{bsl}} - 1)SD_{ ext{bsl}}^2 + (n_{ ext{post}} - 1)SD_{ ext{post}}^2}{n_{ ext{bsl}} + n_{ ext{post}} - 2}}$$

## Calculations of Common Effect Size measures

Cohen's 
$$d = \frac{M_{\text{change}}}{SD_{\text{pooled}}}$$

Glass's 
$$\delta = \frac{M_{\text{change}}}{SD_{\text{bsl}}}$$

Hedge's 
$$g = C * \frac{M_{\text{change}}}{SD_{\text{pooled}}}$$

Where C is a factor depending on n multiplied to account for small sample sizes

We can calculate an Independent T test statistic:

$$T_{\text{indep}} = \frac{M_{\text{change}}}{\sqrt{SD_{\text{pooled}}(\frac{1}{n_{\text{bsl}}} + \frac{1}{n_{\text{post}}})}}$$

# Calculations of the "Appropriate Effect Size" Measure

- ▶ Dankel and his team believe that the appropriate effect size measure for this study is Cohen's  $d_z$
- ▶ I will outline the components and then the equation reported in the literature

 $r = \{\text{sample correlation between baseline and post measures}\}$ 

$$SD_{\mathsf{change}} = \sqrt{SD_{\mathsf{bsl}}^2 + SD_{\mathsf{post}}^2 - 2rSD_{\mathsf{bsl}}SD_{\mathsf{post}}}$$

Cohen's 
$$d_z = \frac{M_{\text{change}}}{SD_{change}}$$

This also manifests in their calculation of a Paired T statistic and resultingly the P-value:

 $n^* = \{\text{number of subjects in the paired design}\}\$ 

$$T_{\mathsf{paired}} = \frac{M_{\mathsf{change}}}{\frac{SD_{\mathsf{change}}}{\sqrt{n^*}}}$$

# Analysis and Procedure

### Figure 1

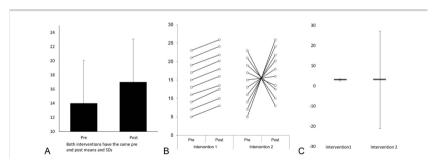
- Describes a dataset with two interventions which have equivalent pre and post scores
- ▶ One intervention has a pre-post correlation of 0.99 and the other one has a pre-post correlation of -0.99.
- ▶ Seek to prove that pre and post scores dont tell the full story on intervention variability

## Figure 2

- Describes a dataset with two interventions such that one intervention has a higher pre and post standard deviation than intervention 2
- ► They are both correlated the same way
- ▶ Seek to prove that heterogeneity of groups can have a profound effect on Common effect size measures but not on the measure that they define as the "appropriate" effect size

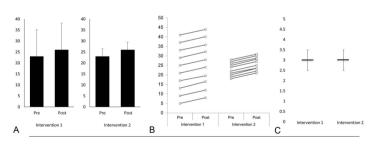
## Figure 1

Graph A shows that both interventions have the same pre and post means and standard deviations. Graph B shows the graph between pre and post, outlining opposite correlations, and Graph C is a representation of the standard error for each of the intervention groups, showing high variability for intervention 2 and low variability for intervention 1. Supports Aim 1.



## Figure 2

Graph A shows that each intervention has the same pre and post mean but different pre-post standard deviations. Graph B shows the graph between pre and post, outlining the same correlations but different pre/post variabilities, and Graph 3 illustrates the variability further by showing that the intervention variability is the same. Supports Aim 2.



# Results (Dankel et. al)

|                | Pre           | Post            | r     | Change Score     | Cohen's d | Glass delta | Hedges g | T statistic | P-value | Appropriate effect size |
|----------------|---------------|-----------------|-------|------------------|-----------|-------------|----------|-------------|---------|-------------------------|
| Intervention 1 | 14 (SD: 6.05) | 17.0 (SD: 6.03) | 0.99  | 3.0 (SD: 0.2582) | 0.496     | 0.497       | 0.475    | 36.74       | <0.001  | 11.618                  |
| Intervention 2 | 14 (SD: 6.05) | 17.0 (SD: 6.03) | -0.99 | 3.0 (SD: 12.084) | 0.496     | 0.497       | 0.475    | 0.785       | 0.453   | 0.248                   |

|                | Pre            | Post           | r    | Change Score     | Cohen's d | Glass delta | Hedges g | T statistic | P-value | Appropriate effect size |
|----------------|----------------|----------------|------|------------------|-----------|-------------|----------|-------------|---------|-------------------------|
| Intervention 1 | 23 (SD: 12.11) | 26 (SD: 12.08) | 0.99 | 3.0 (SD: 0.2582) | 0.248     | 0.248       | 0.237    | 36.74       | <0.001  | 11.618                  |
| Intervention 2 | 23 (SD: 3.49)  | 26 (SD: 3.48)  | 0.99 | 3.0 (SD: 0.2582) | 0.86      | 0.862       | 0.824    | 36.74       | <0.001  | 11.618                  |

- Respective to the figures above
- ▶ Top attempted to prove aim 1
- ▶ Bottom attempted to prove aim 2
- ▶ In both, 11.618 is mentioned as the "Appropriate effect size" even though effect sizes rarely range over 4.
- ightharpoonup This produces an independent t-statistic of 36.74 and a p- value of < 0.001
- ▶ Standard Deviation of the change scores is suspiciously low as well

# My Results

- $\triangleright$  The literature displayed the same  $SD_{\text{change}}$  equation as was used in the methods section above but did not use it.
- Calculated 11.618 as their "appropriate effect size"
- From the Literature:  $M_{\text{change}} = 3$ ,  $SD_{\text{pre}} = 6.05$ ,  $SD_{\text{post}} = 6.03$ , r = 0.99,  $n^* = 10$ .
- ►  $SD_{\text{change}} = \sqrt{(6.05)^2 + (6.03)^2 2(0.99)(6.05)(6.03)} \approx 0.8544 \neq 0.2582$
- ightharpoonup Cohen's  $d_z = \frac{3}{0.8544} \approx 3.52$
- Paired T statistic (formula) =  $\frac{M_{\text{change}}}{\frac{5D_{\text{change}}}{\sqrt{n^*}}}$ Paired T statistic (applied) =  $\frac{3}{\frac{.854}{672}} = \frac{3}{0.2702} = 11.10$  p-value \$ < 0.001\$

#### Discussion

- ► Calculation error was due to reporting the standard error of the change scores as the Standard Deviation of the change scores
- ► Significance is the same with or without the error, although, it is important to note that the standard error and the standard deviation are not interchangeable by any means
- ▶ Impossible to quantify variability of actual intervention when using pre-post scores
- ▶ Figure 1: Intervention 1 produces positive effect where intervention two does not
- Common effect size measures are reliant on the heterogeneity of the study population
- ► Figure 2 shows identical results in 2 diff groups with the only difference being that intervention 1 used a more heterogeneous population



("Any Questions Image," n.d.)

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