Review of Jacob Cohen's The Earth is Round (p < .05)

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An Introduction to Cohen's Paper

- Scientific advancement has been hindered by null hypothesis testing (NHST)
- Researchers often misinterpret p-values restulting in mistakes in what can be concluded
- Critique the "ritualization" of NHST
- ► Focus on real-world relevance



► Argues for better scientific practices

On Null Hypothesis Significance Testing

- Definition: Method of statistical inference by which an experimental factor is tested against a hypothesis of no effect or no relationship based on a given observation
 - ► In other words: Null vs Alternate
- Decisions are determined by the signifiance threshold
- NHST dominates science
- ▶ If one presents a significant result of a known fact like "The Earth is round," nothing is gained

A Ritualization of Reasoning (p < .05)

- Cohen argues against the rigid reliance on p-values
- Standard p-value of .05
- Dichotomous reject-accept decision
- ▶ "The primary aim of a scientific experiment is not to precipitate decisions, but to make an appropriate adjustment in the degree to which one . . . believes the hypothesis . . . being tested" Bill Rozeboom (1960)

Misinterpretation of p-values

- Consider a Scenario
 - A scientist believes a certain disease does not exist
 - $\vdash H_0: P = 0$
 - ► He draws a random sample of 30 cases and finds that 1 person has the disease
 - $P_S = 1/30 = .033$
- \blacktriangleright Does H_0 need testing with a chi-square? How about a Fischer exact test??
- ► Cohen among many other scientists knows that academia would complain unless this result had a p-value attached to it

So, what is wrong?

- ▶ We think NHST tells us, "Given these data, what is the probability that H₀ is true?"
- ▶ What NHST actually tells us, "Given that H_0 is true, what is the probability of these (or more extreme) data?" before asking your question
- ► Academics have railed against NHST for many years before Cohen's paper
 - "a potent but sterile intellectual rake who leaves in his merry path a long train of ravished maidens but no viable scientific offspring" - Meehl in 1967
 - Joseph Berkson attacked NHST in 1938
 - Lancelot Hogben's book-length critique appeared in 1957

The Permanent Illusion

- Many believe the level of significance at which H_0 is rejected is the probability that it is correct
- Syllogistic Reasoning according to Aristotle
 - If the null hypothesis is correct, then this datum (D) can not occur
 - D has, however, occurred
 - Therefore, the null hypothesis is false.
- ► This is an example of a modus tollens syllogism, denying the antecedent by denying the consequent
 - ► If P, then Q
 - ► Not Q (Q is false)
 - ► Therefore, not P (P is false)

Probabilistic Syllogism

- What if the syllogism is probabilistic?
 - ▶ If the null hypothesis is correct, then these data are highly unlikely
 - These data have occurred
 - Therefore, the null hypothesis is highly unlikely
- ► This makes what was a valid modus tollens syllogism formally invalid
 - If P, then Q is likely
 - ► Not Q
 - ► Therefore, P is unlikely

Examples of Syllogisms

- Some Examples:
 - ▶ If a person is a Martian, then he is not a member of Congress
 - ► This person is a member of Congress
 - Therefore, he is not a Martian
- ► How about this one?
 - ▶ If a person is an American, then he is not a member of Congress
 - This person is a member of Congress
 - ► Therefore, he is not an American

Examples of Syllogisms cont.

- ► What about now?
 - ▶ If a person is an American, then he is probably not a member of Congress
 - ► This person is a member of Congress
 - ► Therefore, he is probably not an American
- ► This last one?
 - ▶ If H_0 is true, then this result (statistical significance) would probably not occur
 - This result has occurred
 - ightharpoonup Therefore, H_0 is probably not true

$P(D|H_0) \neq P(H_0|D)$

- ▶ When testing H_0 , one is finding the probability data (D) could have arisen if H_0 were true, $P(D|H_0)$
- ▶ If this probability is small, one can conclude that H_0 is true and D is unlikely
- ▶ What about the reverse probability $P(H_0|D)$?
 - ▶ When rejecting H_0 , one wants to conclude H_0 is unlikely
 - This probability is only available through Bayes theorem where we need to know $P(H_0)$
 - Bayesian statisticians use a prior probability or distribution of probabilities to deal with this problem, but does it hold up?

A Look at Psychiatric Diagnoses

- ► Incidence of schizophrenia in adults is 2%
- A proposed screening test is estimated to have 95% accuracy (P(normality| H_0) ≈ 0.95)
- The screening test is supposed to have 97% accuracy in declaring normality (P(schizophrenia $|H_1\rangle > 0.97$)
- ▶ Thus, we have a test that is highly sensitive and highly specific
 - $ightharpoonup H_0 =$ The case is normal
 - $ightharpoonup H_1 =$ The case is schizophrenic
 - ▶ D = The test result (the data) is positive for schizophrenia

A Look at Psychiatric Diagnoses cont.

- $ightharpoonup P(D|H_0) < .05$ seems like what we want, but it is not
- ▶ We want $P(H_0|D)$ which equals .60, not the .05 we may have believed

$$P(H_0|D) = \frac{P(H_0) \cdot P(\text{test wrong}|H_0)}{P(H_0) \cdot P(\text{test wrong}|H_0) + P(H_1) \cdot P(\text{test correct}|H_1)}$$

Result Normal Schiz Total Negative Test (Normal) 949 950 Schizophrenic Positive Test (Schiz) 30 20 50 Total 21 1.000 979

Replication

- ▶ The error previously demonstrated can also be applied to replication of tests
- If there was a successful rejection of H_0 many believe replications will also result in the rejection of H_0
- ▶ Many believe that a p of .99 means 99% of the time a result will replicate
- Typical level of power for medium effect sizes of .50
 - ► The chances are in three replications only one in eight would result in significant results

More Syllogisms

- We have just seen many failures in logic by researchers such as if H_0 is rejected, then the theorey is established. Invalid syllogism and example below:
 - ▶ If it rains (A), then the ground will be wet (B).
 - ► The ground is wet (B).
 - ► Therefore, it rained (A).
- However, even if a valid modus tollens syllogism in used, misinterpretations are still made
 - When H_0 is rejected, it can be because of a variety of auxillary theories, and not what precipitated the research
 - ► Although it is convenient, accept-reject decisions; although convenient, are not how science is done

The Nil Hypothesis

- ➤ Some propositions consider what is occurring within a population (i.e. the proportion of males in this population is .75)
- ightharpoonup Cohen refers to the H_0 when the effect size =0 as the nil hypothesis
- Effecet size is effectively the practical significance of a test
- ▶ However, universally H_0 is taken to mean nil (zero), Ex:
 - $ightharpoonup H_0$ is the proportion of males in a population if .50
 - $ightharpoonup H_0$ is the raters reliability is 0
- ightharpoonup These are cases when H_0 is almost universally rejected
- ► Tukey wrote, "It is foolish to ask 'Are the effects of A and B different?' They are always different—for some decimal place"

- ▶ Virtual participants: put questions into the Q/A window in WebEx
- ► In-person participants: walk to a microphone and wait to be called upon before asking your question
- Lunch on your own (Student Union food court right next door)x
- ► Coffee/cookies available during the poster session (11:30–13:30)
- Training workshops:
 - ► Each workshop has its own (webex meeting) room
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