

# Kruskal-Wallis Test

#### When to use it

See the *Handbook* for information on this topic.

## **Null hypothesis**

This example shows just summary statistics, histograms by group, and the Kruskal–Wallis test. An example with plots, post-hoc tests, and alternative tests is shown in the "Example" section below.

#### Kruskal-Wallis test example

```
### Kruskal-Wallis test, hypothetical example, p. 159
Input =(
"Group
                  Value
                   1
2
3
4
5
6
7
8
9
4
6
 Group.1
 Group.2
Group.2
Group.2
Group.2
 Group.2
Group.2
Group.2
Group.2
Group.2
 Group.2
 Group.2
 Group.2
Group.2
Group.2
Group.2
Group.2
Group.2
 Group.3
 Group.3
 Group.3
```

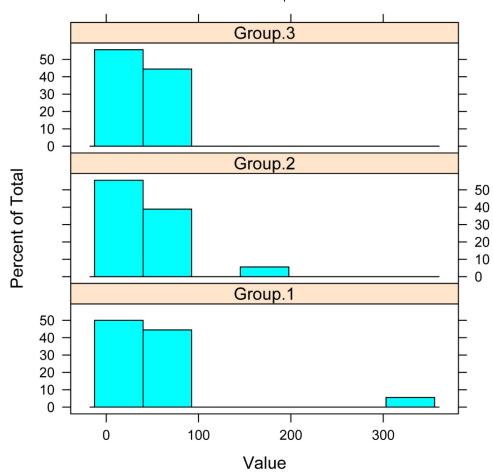
```
Group.3
 Group.3
Group.3
 Group.3
 Group.3
 Group.3
 Group.3
 Group.3
Group.3
 Group.3
 Group.3
 Group.3
 Group.3
Group.3
Data = read.table(textConnection(Input), header=TRUE)
### Specify the order of factor levels
library(dplyr)
Data =
mutate(Data,
       Group = factor(Group, levels=unique(Group))
```

#### Medians and descriptive statistics

As noted in the *Handbook*, each group has identical medians and means.

```
library(psych)
describeBy(Data$Value.
         group=Data$Group,
                                  # is type of skew and kurtosis
         type=2)
  group: Group.1
               sd median trimmed mad min max range skew kurtosis
    vars n mean
     1 18 43.5 77.78 27.5 27.5 33.36 1 342 341 3.67 14.62 18.33
   ______
  group: Group.2
    vars n mean
              sd median trimmed mad min max range skew kurtosis se
     1 18 43.5 43.69 27.5 36.25 25.2 10 193 183 2.49 8.06 10.3
  group: Group.3
    vars n mean sd median trimmed mad min max range skew kurtosis se
    1 18 43.5 23.17 27.5 43.25 11.86 19 72 53 0.23 -2.13 5.46
```

## Histograms for each group



#### Kruskal-Wallis test

In this case, there is a significant difference in the distributions of values among groups, as is evident both from the histograms and from the significant Kruskal–Wallis test. Only in cases where the distributions are similar can a significant Kruskal–Wallis test be interpreted as a difference in medians.

## How the test works Assumptions

See the  $\hat{H}$  and book for information on these topics.

## **Example**

The Kruskal–Wallis test is performed on a data frame with the *kruskal.test* function in the native *stats* package. Shown first is a complete example with plots, post-hoc tests, and alternative methods, for the example used in R help. It is data measuring if the mucociliary efficiency in the rate of dust removal is different among normal subjects, subjects with obstructive airway disease, and subjects with asbestosis. For the original citation, use the *?kruskal.test* command. For both the submissive dog example and the oyster DNA example from the *Handbook*, a Kruskal–Wallis test is shown later in this chapter.

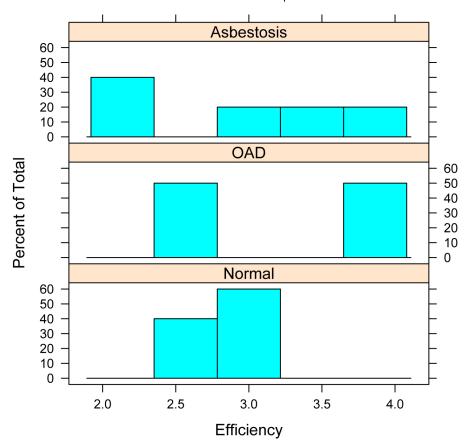
## Kruskal-Wallis test example

```
### Kruskal-Wallis test, asbestosis example from R help for
   kruskal.test
Input =(
"Obs Health
               Efficiency
               2.9
3.0
2.5
2.6
3.2
3.8
2.7
    Normal
 2
3
4
5
6
7
8
9
10
    Normal
    Normal
    Normal
    Normal
    OAD
    OAD
                4.0
    OAD
    OAD
    Asbestosis
               3.4
 11
    Asbestosis
 \overline{12}
    Asbestosis
 13
    Asbestosis 2.2
    Asbestosis 2.0
 14
Data = read.table(textConnection(Input),header=TRUE)
### Specify the order of factor levels
library(dplyr)
Data =
mutate(Data
       Health = factor(Health, levels=unique(Health))
```

#### Medians and descriptive statistics

#### Graphing the results

Stacked histograms of values across groups



Stacked histograms for each group in a Kruskal–Wallis test. If the distributions are similar, then the Kruskal–Wallis test will test for a difference in medians.

## Simple boxplots of values across groups

```
boxplot(Efficiency ~ Health, data = Data, ylab="Efficiency", xlab="Health")

Normal OAD Asbestosis
```

#### Kruskal-Wallis test

Kruskal-Wallis chi-squared = 0.7714, df = 2, p-value = 0.68

Health

#### Dunn test for multiple comparisons

If the Kruskal–Wallis test is significant, a post-hoc analysis can be performed to determine which levels of the independent variable differ from each other level. Probably the most popular test for this is the Dunn test, which is performed with the *dunnTest* function in the *FSA* package, or with the *DunnTest* function in *DescTools*. Adjustments to the p-values could be made using the *method* option to control the familywise error rate or to control the false discovery rate. See *?p.adjust* for details.

Be cautious: at the time of writing, *DunnTest* in *DescTools* reports one-sided p-values, which are usually not what is desired. The *dunnTest* function in *FSA* is therefore preferred.

Zar (2010) states that the Dunn test is appropriate for groups with unequal numbers of observations.

```
library(FSA)
dunnTest(Efficiency ~ Health,
           data=Data,
method="fdr")
                                  # Can adjust p-values;
                                   # See ?p.adjust for options
    Dunn (1964) Kruskal-Wallis multiple comparison
      p-values adjusted with the False Discovery Rate method.
                Comparison Z P.unadj P.adj
OAD-Normal=0 0.6414270 0.5212453 0.7818680
      Asbestosis-Normal=0 -0.2267787 0.8205958 0.8205958
Asbestosis-OAD=0 -0.8552360 0.3924205 0.7818680
library(DescTools)
DunnTest(x = Data\$Efficiency,
           g = Data$Health,
method="fdr")
                                  # Can adjust p-values;
# See ?p.adjust for options
    Dunn's test of multiple comparisons using rank sums : fdr
                            mean.rank.diff
                                          diff pval
1.8 0.3909
    OAD-Normal
    Asbestosis-Normal
                                         -0.6 0.4103
    Asbestosis-OAD
                                         -2.40.3909
    ### Note that these p-values are one-sided values.
### For two-sided p-values, they would need to be doubled.
```

#### Nemenyi test for multiple comparisons

Zar (2010) suggests that the Nemenyi test is not appropriate for groups with unequal numbers of observations.

```
Pairwise comparisons using Tukey and Kramer (Nemenyi) test with Tukey-Dist approximation for independent samples
             Normal OAD
OAD
              0.80
Asbestosis 0.97
                      0.67
P value adjustment method: none
                                                  Is original Tukey-Kramer method
                                                     that controls family-wise error
```

#### Pairwise Mann-Whitney U-tests

Another post-hoc approach is to use pairwise Mann–Whitney U-tests. To prevent the inflation of type I error rates, adjustments to the p-values can be made using the p.adjust.method option to control the familywise error rate or to control the false discovery rate. See *?p.adjust* for details.

```
pairwise.wilcox.test(Data$Efficiency,
                      Data$Health,
                      p.adjust.method="none")
                                # Can adjust p-values;
                                # See ?p.adjust for options
         Pairwise comparisons using Wilcoxon rank sum test
               Normal OAD
   OAD 0.73
Asbestosis 1.00
                      0.41
```

#### Compact letter display from lower triangle results

It is common for pairwise methods in R to display the results as a table of p-values, with the lower triangle of p-values filled in, as in the case of the *pairwise.wilcox.test* function. If there are several values to compare, it can be beneficial to have R convert this table to a compact letter display for you. The *multcompLetters* function in the *multcompView* package can do this, but first the table of p-values must be converted to a full table.

#### PT is the p-value table output for some test

```
PT = pairwise.wilcox.test(Data$Efficiency,
                                     Data$Health,
p.adjust.method="none")$p.value
                                               # Can adjust p-values;
# See ?p.adjust for options
    PT
                          Normal
                                           OAD
                      0.7301587
        Asbestosis 1.0000000 0.4126984
Convert PT to a full table and call it PT1
    source("http://rcompanion.org/r_script/full.p.table.r")
    PT1 = full.p.table(PT)
    PT1
                                           OAD Asbestosis
                          Normal
        Normal 1.0000000 0.7301587
OAD 0.7301587 1.0000000
Asbestosis 1.0000000 0.4126984
                                                 1.0000000
                                                  0.4126984
                                                 1.0000000
Produce compact letter display
```

```
library(multcompView)
multcompLetters(PT1,
                 compare="<",
```

#### Kruskal-Wallis test example

```
### Kruskal-Wallis test, submissive dog example, pp. 161-162
Input =(
"Dog_
                         Rank
               Sex
 Merlino
               Male
                         123456789
 Gastone
               Male
 Pippo
               Male
 Leon
               Male
 Golia
               Male
 Lancillotto Male
 Mamy
               Female
 Nanà
               Female
               Female
 Isotta
                        10
 Diana
               Female
                        11
12
13
 Simba
               Male
 Pongo
               Male
 Semola
               Male
 Kimba
               Male
 Morgana
               Female
 Stella
               Female
                        17
18
               Male
 Hansel
 Cucciola
               Male
 Mammolo
               Male
                        20
               Male
 Dotto
 Gongolo
               Male
               Female
 Gretel
                        23
24
25
 Brontolo
               Female
 Eolo
               Female
               Female
 Mag
               Female
 Emy
 Pisola
               Female
")
Data = read.table(textConnection(Input), header=TRUE)
kruskal.test(Rank ~ Sex,
              data = Datá)
   Kruskal-wallis chi-squared = 4.6095, df = 1, p-value = 0.03179
```

## Graphing the results

Graphing of the results is shown above in the "Example" section.

### Similar tests

*One-way anova* is presented elsewhere in this book.

#### How to do the test

Kruskal-Wallis test example

```
### ------### Kruskal-wallis test, oyster DNA example, pp. 163-164
```

```
Input =(
"Markername
              Markertype
                          -0.005
 CVB1
              DNA
 CVB2m
                           0.116
              DNA
 CVJ5
                          -0.006
              DNA
                           0.095
              DNA
 CVJ6
 CVL1
              DNA
                           0.053
              DNA
                           0.003
                          -0.005
 6Pad
              protein
              protein
                           0.016
 Aat-2
              protein
 Adk-1
              protein
                           0.016
 Ap-1
              protein
                           0.066
              protein
 Est-3
                           0.004
              protein
 Lap-1
                           0.049
              protein
                           0.006
              protein
              protein
                           0.058
 Mpi-2
              protein
 Pgm-1
              protein
                           0.015
                           0.044
              protein
              protein
")
Data = read.table(textConnection(Input), header=TRUE)
kruskal.test(fst ~ Markertype,
              data = Data)
   Kruskal-Wallis chi-squared = 0.0426, df = 1, p-value = 0.8365
                                     #
```

## **Power Analysis**

See the *Handbook* for information on this topic.

#### References

Zar, J.H. 2010. Biostatistical Analysis, 5th ed. Pearson Prentice Hall: Upper Saddle River, NJ.

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Mangiafico, S.S. 2015. *An R Companion for the Handbook of Biological Statistics*, version 1.09. <a href="mailto:rcompanion.org/rcompanion/">rcompanion.org/rcompanion/</a>. (Pdf version: <a href="mailto:rcompanion.org/documents/RCompanionBioStatistics.pdf">rcompanion.org/documents/RCompanionBioStatistics.pdf</a>.)