

Monday, Nov 1

Inferences for $p_1 - p_2$ from Independent Samples

When making inferences about a difference in probabilities ($p_1 - p_2$), the test statistic for the test with the null hypothesis $H_0 : p_1 - p_2 = 0$ is

$$z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1 - \hat{p}) \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}},$$

where \hat{p} is the “pooled” proportion obtained by combining the two samples. The confidence interval for $p_1 - p_2$ is

$$\hat{p}_1 - \hat{p}_2 \pm z \sqrt{\frac{\hat{p}_1(1 - \hat{p}_1)}{n_1} + \frac{\hat{p}_2(1 - \hat{p}_2)}{n_2}}.$$

Note: The value of z used in the confidence interval is *not* the same as the value of z in the test statistic. For a test statistic we *compute* z , whereas for a confidence interval we *look up* z for a given confidence level.

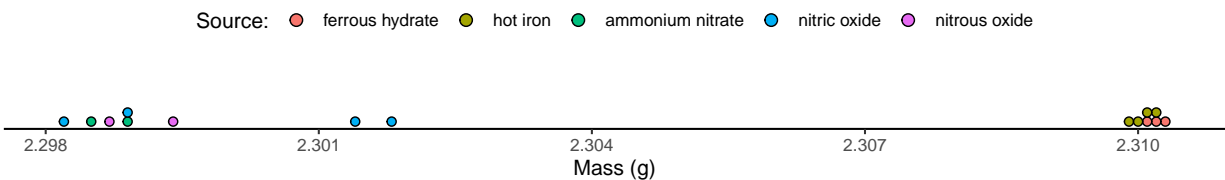
Example: A study published in *The New England Journal of Medicine* reported the results of a randomized experiment with 128 children and adolescents to investigate the effectiveness of the drug fluvoxamine in the treatment of anxiety disorders in young people.¹ The study found that 48 out of 63 subjects that were given the drug showed a reduction in anxiety, in comparison to only 19 out of 65 subjects that were not given the drug. What can we infer about the effect of the fluvoxamine on anxiety reduction?

¹Walkup, J. T. et al. (2001). Fluvoxamine for the treatment of anxiety disorders in children and adolescents. *The New England Journal of Medicine*, 344, 1279–1285.

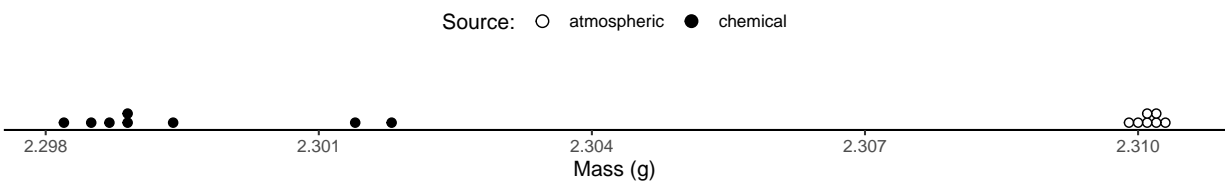
Inferences for $\mu_1 - \mu_2$ from Independent Samples

Example: Consider the following data from a series of attempts by Lord Rayleigh (John William Strutt, 1842-1919) to isolate samples of nitrogen gas.²

Method	Source	Mass (g)
hot iron	atmospheric	2.31017
hot iron	atmospheric	2.30986
hot iron	atmospheric	2.31010
hot iron	atmospheric	2.31001
ferrous hydrate	atmospheric	2.31024
ferrous hydrate	atmospheric	2.31010
ferrous hydrate	atmospheric	2.31028
nitric oxide	chemical	2.30143
nitric oxide	chemical	2.29890
nitric oxide	chemical	2.29816
nitric oxide	chemical	2.30182
nitrous oxide	chemical	2.29869
nitrous oxide	chemical	2.29940
ammonium nitrate	chemical	2.29849
ammonium nitrate	chemical	2.29889



There is a noticeable difference between the mass of samples obtained from *atmospheric* sources (i.e., via ferrous hydrate or hot iron) and *chemical* sources (i.e., from reactions involving ammonium nitrate, nitric oxide, or nitrous oxide).



Here are the statistics for the two samples of observations of the mass of the nitrogen samples by source.

Source	Sample Statistics		
	Size	Mean	SD
atmospheric	7	2.31011	0.00014
chemical	8	2.29947	0.00138

Let μ_a and μ_c be the mean mass measurement for isolated nitrogen samples obtained from atmospheric and chemical sources, respectively. What can we infer about $\mu_a - \mu_c$?

²Data from Larsen, R. D. (1990). Lessons learned from Lord Rayleigh on the importance of data analysis. *Journal of Chemical Education*, 67(11), 925–928.

Sampling Distribution of $\bar{x}_1 - \bar{x}_2$

We can estimate $\mu_1 - \mu_2$ with $\bar{x}_1 - \bar{x}_2$. What do we know about the *sampling distribution* of $\bar{x}_1 - \bar{x}_2$?

1. The *mean* of the sampling distribution is $\mu_1 - \mu_2$.
2. The *standard deviation* of the sampling distribution is

$$\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$$

if the samples are *independent*. In practice this quantity can be estimated by replacing σ_1 and σ_2 with s_1 and s_2 , respectively (i.e., the sample standard deviations).

3. The *shape* of the sampling distribution is approximately that of a normal probability distribution by an application of the central limit theorem.

How can we use this information to make inferences about $\mu_1 - \mu_2$?

Formulas for Inferences Regarding $\mu_1 - \mu_2$ With Independent Samples

When making inferences about a difference in population distribution means ($\mu_1 - \mu_2$), the test statistic for a test with the null hypothesis $H_0 : \mu_1 - \mu_2 = 0$ is

$$t = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}.$$

The confidence interval for $\mu_1 - \mu_2$ is

$$\bar{x}_1 - \bar{x}_2 \pm t \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}.$$

The degrees of freedom for the t distribution is computed as $\min(n_1 - 1, n_2 - 1)$.

Note: The value of t used in the confidence interval is *not* the same as the value of t in the test statistic. For a test statistic we *compute* t , whereas for a confidence interval we *look up* t for a given confidence level.

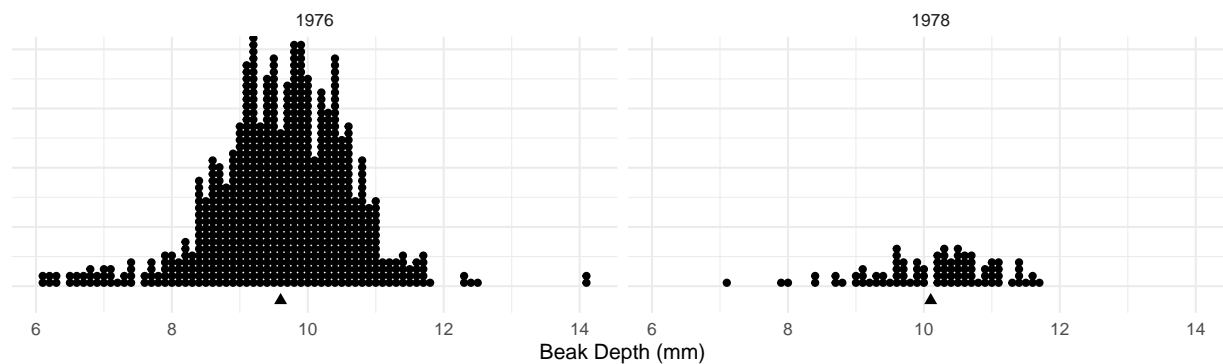
A Note on the Degrees of Freedom for the t Distribution

The distribution of the t is not that of a t -distribution. But it is approximately so if we use a degrees of freedom of

$$\text{df} = \frac{(s_1^2/n_1 + s_2^2/n_2)^2}{(s_1^2/n_1)^2/(n_1 - 1) + (s_2^2/n_2)^2/(n_2 - 1)}.$$

But to avoid having to use this more complex formula **we will use a lower bound to this formula which is simply $\min(n_1 - 1, n_2 - 1)$ (i.e., the smaller of $n_1 - 1$ and $n_2 - 1$).**

Example: Recall the data from an observational study of finches on Daphne Major.³



We can summarize the data in the two samples as follows.

Year	Sample Statistics		
	Size	Mean	SD
1976	751	9.6	1.0
1978	89	10.1	0.9

What can we infer about the change in the mean beak depth on Daphne Major between 1976 and 1978?

³Grant, P. (1986). *Ecology and evolution of Darwin's finches*. Princeton, NJ: Princeton University Press.

Example: A study published in the *Journal of Applied Psychology* examined the effect of stress on recall of police eyewitnesses.⁴ A total of 40 police recruits participated in a study in which half witnessed a non-stressful interrogation of a cooperative suspect and the other half witnessed a stressful interrogation of an uncooperative and belligerent suspect (the “suspects” were actually role-playing actors). After one week the researchers recorded the number of details that the eyewitnesses could correctly recall. For those that witnessed the *non-stressful* interrogation, the mean number of details reported was 53.3 with a standard deviation of 11.6. For those that witnessed the *stressful* interrogation, the mean number of details reported was 45.3 and the standard deviation was 13.2. What can we infer about the effect (if any) of the stressfulness of the interrogation on the accuracy of memory?

⁴Yuille, J. C., Davies, G., Gibling, F., Marxsen, D., & Porter, S. (1994). Eyewitness memory of police trainees for realistic role plays. *Journal of Applied Psychology*, 79(6), 931–936.