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# **Chapter 501**

# Contingency Tables (Crosstabs / Chi-Square Test)

# Introduction

This procedure produces tables of counts and percentages for the joint distribution of two categorical variables. Such tables are known as *contingency*, *cross-tabulation*, or *crosstab* tables. When a breakdown of more than two variables is desired, you can specify up to eight grouping (break) variables in addition to the two table variables. A separate table is generated for each unique set of values of these grouping variables. The data can also be entered directly as a two-way table for analysis.

This procedure serves as a summary reporting tool and is often used to analyze survey data. It calculates most of the popular contingency-table statistics and tests such as chi-square, Fisher's exact, and McNemar's tests, as well as the Cochran-Armitage test for trend in proportions and the Kappa and weighted Kappa tests for inter-rater agreement. It also calculates pairwise multiple comparisons of proportions as well as Dunnett-type multiple comparisons to a control.

This procedure also produces a broad set of association and correlation statistics for contingency tables: Phi, Cramer's V, Pearson's Contingency Coefficient, Tschuprow's T, Lamba, Kendall's Tau, and Gamma.

# **Types of Categorical Variables**

Note that we will refer to two types of categorical variables: *Table* variables and *Grouping* variables. The values of the *Table* variables are used to define the rows and columns of a single contingency table. Two *Table* variables are used for each table, one variable defining the rows of the table and the other defining the columns. *Grouping* variables are used to split a data into subgroups. A separate table is generated for each unique set of values of the *Grouping* variables.

Note that if you only want to use one *Table* variable, you should use the *Frequency Table* procedure.

# **Technical Details**

For the technical details that follow, we assume a contingency table of counts with R rows and C columns as in the table below. Let  $O_{ij}$  be the observed count for the  $i^{th}$  row (i = 1 to R) and  $j^{th}$  column (j = 1 to C). Let the row

		Column Variable					
		Column 1	•••	Column j	•••	Column C	Total
Row Variable	Row 1	011		$O_{1j}$		$O_{1C}$	$n_1$ .
	:	:	٠.	:	.*	<b>:</b>	:
	Row i	$O_{i1}$	•••	$O_{ij}$		$O_{iC}$	$n_i$ .
	:	:	·	:	٠.	:	:
	Row R	$O_{R1}$	•••	$O_{Rj}$		$O_{RC}$	$n_R$ .
	Total	n. <sub>1</sub>		n. <sub>i</sub>		$n_{\cdot C}$	1

and column marginal totals be designated as  $n_i$  and  $n_{ij}$ , respectively, where

$$n_{i \cdot} = \sum_{j} O_{ij}$$

$$n_{\cdot j} = \sum_{i} O_{ij}$$

Let the total number of counts in the table be *N*, where

$$N = \sum_{i} \sum_{j} O_{ij}$$
$$= \sum_{i} n_{i}.$$
$$= \sum_{j} n_{\cdot j}$$

The table of associated proportions can then be written as

#### Column Variable

		Column 1	•••	Column j	•••	Column C	Total
Row Variable	Row 1	$p_{11}$		$p_{1j}$		$p_{1C}$	$p_1$ .
	÷	:	٠.	:	··	:	:
	Row i	$p_{i1}$		$p_{ij}$		$p_{iC}$	$p_i$ .
	÷	:	.•	:	٠.	<b>:</b>	:
	Row R	$p_{R1}$		$p_{Rj}$		$p_{RC}$	$p_R$ .
	Total	$p_{\cdot 1}$	•••	$p_{\cdot j}$		$p_{\cdot C}$	1

where

$$p_{ij} = \frac{O_{ij}}{N}$$

$$p_{i\cdot} = \frac{n_{i\cdot}}{N}$$

$$p_{\cdot j} = \frac{n_{\cdot j}}{N}$$

Finally, designate the expected counts and expected proportions for the  $i^{th}$  row and  $j^{th}$  column as  $E_{ij}$  and  $Pe_{ij}$ , respectively, where

$$E_{ij} = \frac{n_i.n_{.j}}{N}$$

$$P_{e_{ij}} = \frac{E_{ij}}{N} = p_{i}.p_{\cdot j}$$

In the sections that follow we will describe the various tests and statistics calculated by this procedure using the preceding notation.

#### **Table Statistics**

This section presents various statistics that can be output for each individual cell. These are useful for studying the independence between rows and columns. The statistics for the  $i^{th}$  row and  $j^{th}$  column are as follows.

#### Count

The cell count,  $O_{ij}$ , is the number of observations for the cell.

#### **Row Percentage**

The percentage for column j within row i,  $p_{j|i}$ , is calculated as

$$p_{j|i} = \frac{O_{ij}}{n_{i}}$$

# **Column Percentage**

The percentage for row i within column j,  $p_{i|j}$ , is calculated as

$$p_{i|j} = \frac{O_{ij}}{n_{\cdot j}}$$

#### **Table Percentage**

The overall percentage for the cell,  $p_{ij}$ , is calculated as

$$p_{ij} = \frac{O_{ij}}{N}$$

#### **Expected Counts Assuming Independence**

The expected count,  $E_{ij}$ , is the count that would be obtained if the hypothesis of row-column independence were true. It is calculated as

$$E_{ij} = \frac{n_i.n_{.j}}{N}$$

#### **Chi-Square Contribution**

The chi-square contribution,  $CS_{ij}$ , measures the amount that a cell contributes to the overall chi-square statistic for the table. This and the next two items let you determine which cells impact the chi-square statistic the most.

$$CS_{ij} = \frac{\left(O_{ij} - E_{ij}\right)^2}{E_{ij}}$$

#### **Deviation from Independence**

The deviation statistic,  $D_{ij}$ , measures how much the observed count differs from the expected count.

$$D_{ij} = O_{ij} - E_{ij}$$

#### Std. Residual

The standardized residual,  $SR_{ij}$ , is equal to the deviation divided by the square root of the expected value:

$$SR_{ij} = \frac{O_{ij} - E_{ij}}{\sqrt{E_{ij}}}$$

# **Tests for Row-Column Independence**

# **Pearson's Chi-Square Test**

Pearson's chi-square statistic is used to test independence between the row and column variables. Independence means that knowing the value of the row variable does not change the probabilities of the column variable (and vice versa). Another way of looking at independence is to say that the row percentages (or column percentages) remain constant from row to row (or column to column).

This test requires large sample sizes to be accurate. An often quoted rule of thumb regarding sample size is that none of the expected cell values should be less than five. Although some users ignore the sample size requirement, you should also be very skeptical of the test if you have cells in your table with zero counts. For  $2 \times 2$  tables, consider using *Yates' Continuity Correction* or *Fisher's Exact Test* for small samples.

Pearson's chi-square test statistic follows an asymptotic chi-square distribution with (R-1)(C-1) degrees of freedom when the row and column variables are independent. It is calculated as

$$\chi_P^2 = \sum_i \sum_i \frac{\left(O_{ij} - E_{ij}\right)^2}{E_{ij}}.$$

# Yates' Continuity Corrected Chi-Square Test (2 x 2 Tables)

Yates' Continuity Corrected Chi-Square Test (or just Yates' Continuity Correction) is similar to Pearson's chi-square test, but is adjusted for the continuity of the chi-square distribution. This test is particularly useful when you have small sample sizes. This test is only calculated for  $2 \times 2$  tables.

Yates' continuity corrected test statistic follows an asymptotic chi-square distribution with (R-1)(C-1) degrees of freedom when the row and column variables are independent. It is calculated as

$$\chi_Y^2 = \sum_{i} \sum_{j} \frac{\left( max(0, |O_{ij} - E_{ij}| - 0.5) \right)^2}{E_{ij}}.$$

#### **Likelihood Ratio Test**

This test makes use of the fact that under the null hypothesis of independence, the likelihood ratio statistic follows an asymptotic chi-square distribution.

The likelihood ratio test statistic follows an asymptotic chi-square distribution with (R-1)(C-1) degrees of freedom when the row and column variables are independent. It is calculated as

$$\chi_{LR}^2 = 2 \sum_{i} \sum_{j} O_{ij} \ln \left( \frac{O_{ij}}{E_{ij}} \right).$$

# Fisher's Exact Test (2 x 2 Tables)

This test was designed to test the hypothesis that the two column percentages in a  $2 \times 2$  table are equal. It is especially useful when sample sizes are small (even zero in some cells) and the chi-square test is not appropriate.

Using the hypergeometric distribution with fixed row and column totals, this test computes probabilities of all possible tables with the observed row and column totals. This test is often used when sample sizes are small, but it is appropriate for all sample sizes because Fisher's exact test does not depend on any large-sample asymptotic distribution assumptions. This test is only calculated for  $2 \times 2$  tables.

If we assume that  $P_H$  is the hypergeometric probability of any table with the observed row and column marginal totals, then Fisher's Exact Test probabilities are calculated by summing over defined sets of tables depending on the hypothesis being tested (one-sided or two-sided).

Define the difference between conditional column proportions for row 1 from the observed table as  $D_0$ , with

$$D_O = p_{1|1} - p_{1|2}$$

and the difference between conditional column proportions for row 1 from other possible tables with the observed row and column marginal totals as D, with

$$D = p_{1|1} - p_{1|2}$$

The two-sided Fisher's Exact Test P-value is calculated as

$$P-Value_{Two-Sided} = \sum_{Tables\ where\ |D| \ge |D_O|} P_H$$

The lower one-sided Fisher's Exact Test P-value is calculated as

$$P-Value_{Lower} = \sum_{Tables\ where\ D \le D_O} P_H$$

The upper one-sided Fisher's Exact Test P-value is calculated as

$$P-Value_{Upper} = \sum_{Tables \ where \ D \ge D_0} P_H$$

# Tests for Trend in Proportions ( $2 \times k$ Tables)

When one variable is ordinal (e.g. "Low, Medium, High" or "1, 2, 3, 4, 5") and the other has exactly two levels (e.g. "success", "failure"), you can test the hypothesis that there is a linear trend in the proportion of successes (i.e. that the true proportion of successes increases (or decreases) across the levels of the ordinal variable). Three tests for linear trend in proportions are available in **NCSS**: the Cochran-Armitage Test, the Cochran-Armitage Test with Continuity Correction, and the Armitage Rank Correlation Test. Of these, the Cochran-Armitage Test is the most widely used.

# **Cochran-Armitage Test**

The Cochran-Armitage test is described in Cochran (1954) and Armitage (1955). Though the formulas that follow appear different from those presented in the articles, the results are equivalent.

Suppose we have k independent binomial variates,  $y_i$ , with response probabilities,  $p_i$ , based on samples of size  $n_i$  at covariate (or dose) levels,  $x_i$ , for i=1,2,...,k, where  $x_1 < x_2 < ... < x_k$ . The scores  $x_i$ , come from the row (or column) names of the ordinal variable. When the names are numeric (e.g. "1 2 3 4 etc.") then the actual numeric values are used for the scores, allowing the user to input unequally spaced score values. When the names are not numeric, even though they may represent an ordinal scale (e.g. "Low, Medium, High"), then the scores are assigned automatically as evenly spaced integers from 1 to k.

Define the following:

$$N = \sum_{i=1}^{k} n_i$$
$$\overline{n} = \frac{1}{2} \sum_{i=1}^{k} n_i$$

$$\overline{p} = \frac{1}{N} \sum_{i=1}^{k} y_i$$

$$\overline{q} = 1 - \overline{p}$$

$$\overline{x} = \frac{1}{N} \sum_{i=1}^{k} n_i x_i$$

If we assume that the probability of response follows a linear trend on the logistic scale, then

$$p_i = \frac{\exp(\alpha + \beta x_i)}{1 + \exp(\alpha + \beta x_i)}.$$

The Cochran-Armitage test can be used to test the following hypotheses:

One-Sided (Increasing Trend)  $H_0: p_1 = p_2 = ... = p_k$  vs.  $H_1: p_1 < p_2 < ... < p_k$ 

One-Sided (Decreasing Trend)  $H_0: p_1 = p_2 = ... = p_k$  vs.  $H_1: p_1 > p_2 > ... > p_k$ 

Two-Sided  $H_0: p_1 = p_2 = ... = p_k$  vs.  $H_1: p_1 < p_2 < ... < p_k$  or  $p_1 > p_2 > ... > p_k$ 

Nam (1987) presents the following asymptotic test statistic for detecting a linear trend in proportions

$$z = \frac{\sum_{i=1}^{k} y_i (x_i - \overline{x})}{\sqrt{\overline{pq}} \left[ \sum_{i=1}^{k} n_i (x_i - \overline{x})^2 \right]}.$$

A one-sided test rejects  $H_0$  in favor of an increasing trend if  $z \ge z_{1-\alpha}$ , where  $z_{1-\alpha}$  is the value that leaves  $1-\alpha$  in the upper tail of the standard normal distribution. A one-sided test rejects  $H_0$  in favor of a decreasing trend if  $z \le z_{\alpha}$ , where  $z_{\alpha}$  is the value that leaves  $\alpha$  in the lower tail of the standard normal distribution. A two-sided test rejects  $H_0$  in favor of either an increasing or decreasing trend if  $|z| \ge z_{1-\alpha/2}$ .

# **Cochran-Armitage Test with Continuity Correction**

The Cochran-Armitage test with continuity correction is nearly the same as the uncorrected Cochran-Armitage test described earlier. In the continuity corrected test, a small continuity correction factor,  $\Delta/2$ , is added or subtracted from the numerator, depending on the direction of the test. If the scores,  $x_i$ , are equally spaced then

$$\Delta = x_{i+1} - x_i \text{ for all } i < k$$

or the interval between adjacent scores. NCSS computes  $\Delta$  for unequally spaced scores as

$$\Delta = \frac{1}{k-1} \sum_{i=1}^{k-1} (x_{i+1} - x_i).$$

For the case of unequally spaced covariates, Nam (1987) states, "For unequally spaced doses, no constant correction is adequate for all outcomes." Therefore, we caution against the use of the continuity-corrected test statistic in the case of unequally spaced covariates.

Using the same notation as that described for the Cochran-Armitage test, Nam (1987) presents the following continuity corrected asymptotic test statistic for detecting an increasing linear trend in proportions

$$z_{c.c.U} = \frac{\sum_{i=1}^{k} y_i (x_i - \overline{x}) - \frac{\Delta}{2}}{\sqrt{\overline{pq}} \left[ \sum_{i=1}^{k} n_i (x_i - \overline{x})^2 \right]}.$$

A one-sided test rejects  $H_0$  in favor of an increasing trend if  $z_{c.c.U} \ge z_{1-\alpha}$ , where  $z_{1-\alpha}$  is the value that leaves  $1-\alpha$  in the upper tail of the standard normal distribution.

The continuity-corrected test statistic for a decreasing trend is the same as that for an increasing trend, except that  $\Delta/2$  is added in the numerator instead of subtracted

$$z_{c.c.L} = \frac{\sum_{i=1}^{k} y_i (x_i - \overline{x}) + \frac{\Delta}{2}}{\sqrt{\overline{pq}} \left[ \sum_{i=1}^{k} n_i (x_i - \overline{x})^2 \right]}.$$

A one-sided test rejects  $H_0$  in favor of a <u>decreasing trend</u> if  $z_{c.c.L} \le z_{\alpha}$ , where  $z_{\alpha}$  is the value that leaves  $\alpha$  in the lower tail of the standard normal distribution.

A two-sided test rejects  $H_0$  in favor of either an increasing or decreasing trend if  $z_{c.c.U} \ge z_{1-\alpha/2}$  or if  $z_{c.c.L} \le z_{\alpha/2}$ .

#### **Armitage Rank Correlation Test**

The Armitage Rank Correlation test is described in section 4 of Armitage (1955) (the test is referred to as *Kendall's Rank Correlation Test* in the paper). The statistic, S, is standardized to a normal z-value by dividing by the estimated standard error of S (which we label  $\sqrt{V}$  below). This z-value can be tested using the standard-normal distribution.

When there are two columns and we want to test for the presence of a trend in proportions down the rows, the calculations for this test are as follows:

 $z = \frac{S}{\sqrt{V}}$ 

where

$$S = A - B$$

$$V = \frac{n_{1}n_{2}\left(N^{3} - \sum_{i=1}^{R} n_{i}^{3}\right)}{3N(N-1)}$$

with

$$A = \sum_{j=1}^{R-1} O_{j2} \sum_{i=j+1}^{R} O_{i1}$$
$$B = \sum_{i=1}^{R-1} O_{j1} \sum_{i=i+1}^{R} O_{i2}$$

A one-sided test rejects  $H_0$  in favor of an <u>increasing trend</u> if  $z \ge z_{1-\alpha}$ , where  $z_{1-\alpha}$  is the value that leaves  $1-\alpha$  in the upper tail of the standard normal distribution. A one-sided test rejects  $H_0$  in favor of a <u>decreasing trend</u> if  $z \le z_{\alpha}$ , where  $z_{\alpha}$  is the value that leaves  $\alpha$  in the lower tail of the standard normal distribution. A two-sided test rejects  $H_0$  in favor of either an increasing or decreasing trend if  $|z| \ge z_{1-\alpha/2}$ .

# McNemar Test (k x k Tables)

The McNemar test was first used to compare two proportions that are based on matched samples. Matched samples occur when individuals (or matched pairs) are given two different treatments, asked two different questions, or measured in the same way at two different points in time. Match pairs can be obtained by matching individuals on several other variables, by selecting two people from the same family (especially twins), or by dividing a piece of material in half.

The McNemar test has been extended so that the measured variable can have more than two possible outcomes. It is then called the *McNemar test of symmetry*. It tests for symmetry around the diagonal of the table. The diagonal elements of the table are ignored. The test is computed for square  $k \times k$  tables only.

The McNemar test statistic follows an asymptotic chi-square distribution with R(R-1)/2 degrees of freedom. It is calculated as

$$\chi_M^2 = \frac{1}{2} \sum_i \sum_j \frac{(O_{ij} - O_{ji})^2}{(O_{ij} + O_{ji})}.$$

# Kappa and Weighted Kappa Tests for Inter-Rater Agreement ( $k \times k$ Tables)

Kappa is a measure of association (correlation or reliability) between two measurements on the same individual when the measurements are categorical. It tests if the counts along the diagonal are significantly large. Because Kappa is used when the same variable is measured twice, it is only appropriate for square tables where the row and column categories are the same. Kappa is often used to study the agreement of two raters such as judges or doctors, where each rater classifies each individual into one of *k* categories.

**Rules-of-thumb for kappa**: values less than 0.40 indicate low association; values between 0.40 and 0.75 indicate medium association; and values greater than 0.75 indicate high association between the two raters.

Kappa and weighted kappa are only output for square  $k \times k$  tables with identical row and column labels. If your data have entire rows or columns missing because they were never reported by the raters, you must add a row or column of zeros to make the table square (see Example 6).

The results of this section are based on Fleiss, Levin, and Paik (2003). The kappa procedure also outputs the *Maximum Kappa* and *Maximum-Adjusted Kappa* statistics.

# **Kappa Estimation**

Define the overall proportion of observed agreement,  $p_o$ , as

$$p_o = \sum_i p_{ii}$$

and the overall chance-expected proportion of agreement,  $p_e$ , as

$$p_e = \sum_i p_i . p_{\cdot i}$$

Kappa is calculated as from  $p_o$  and  $p_e$  as

$$\hat{\kappa} = \frac{p_o - p_e}{1 - p_e}$$

with asymptotic standard error

$$\widehat{SE}_{\widehat{\kappa}} = \frac{\sqrt{A + B - C}}{(1 - p_e)\sqrt{N}}$$

where

$$A = \sum_{i} p_{ii} [1 - (p_{i\cdot} + p_{\cdot i})(1 - \hat{\kappa})]^{2}$$

$$B = (1 - \hat{\kappa})^{2} \sum_{i} \sum_{j \neq i} p_{ij} (p_{\cdot i} + p_{j\cdot})^{2}$$

$$C = [\hat{\kappa} - p_{e}(1 - \hat{\kappa})]^{2}$$

An approximate  $100(1-\alpha)\%$  confidence interval for  $\kappa$  is

$$\hat{\kappa} - z_{\alpha/2}\widehat{SE}_{\hat{\kappa}} \leq \kappa \leq \hat{\kappa} + z_{\alpha/2}\widehat{SE}_{\hat{\kappa}}$$

# Kappa Hypothesis Test

To test the null hypothesis that  $\kappa = 0$ , the standard error of kappa under the null hypothesis is calculated as

$$\widehat{SE}_{\widehat{\kappa}_0} = \frac{1}{(1 - p_e)\sqrt{N}} \sqrt{p_e + p_e^2 - \sum_{i} p_{i} \cdot p_{\cdot i} (p_{i\cdot} + p_{\cdot i})}$$

and the kappa test statistic,  $z_{\kappa}$ , with asymptotic standard normal distribution is

$$z_{\kappa} = \frac{\hat{\kappa}}{\widehat{SE}_{\widehat{\kappa}_0}}$$

# **Weighted Kappa Estimation**

Weighted kappa should only be used when the rater categories are ordered (e.g. "Low", "Medium", "High" or 1, 2, 3, 4). The procedure applies weights to quantify relative distances between categories. These weights can be calculated as either linear or quadratic in NCSS.

The linear weights are calculated as

$$w_{ij} = 1 - \frac{|i-j|}{R-1}$$

with R = C. For a 4 × 4 table, the linear weight matrix would be

The quadratic weights are calculated as

$$w_{ij} = 1 - \frac{(i-j)^2}{(R-1)^2}$$

again with R = C. For a 4 × 4 table, the quadratic weight matrix would be

Note that in both cases the weights for cells on the diagonal are equal to 1 and weights off the diagonal are between 0 and 1. Weighted kappa is the same as simple kappa when using a weight matrix with all diagonal weight elements equal to 1 and all off-diagonal weight elements equal to 0.

Using the cell weights, we can calculate the observed weighted proportion of agreement as

$$p_{o_w} = \sum_i \sum_j w_{ij} p_{ij}$$

and the overall chance-expected weighted proportion of agreement,  $p_e$ , as

$$p_{e_w} = \sum_{i} \sum_{j} w_{ij} p_{i \cdot} p_{\cdot j}$$

Further define

$$\overline{w}_{i\cdot} = \sum_{j} w_{ij} p_{\cdot j}$$

$$\overline{w}_{\cdot j} = \sum_{i} w_{ij} p_{i}.$$

Weighted kappa is calculated as

$$\hat{\kappa}_w = \frac{p_{o_w} - p_{e_w}}{1 - p_{e_w}}$$

with asymptotic standard error

$$\widehat{SE}_{\widehat{\kappa}_W} = \frac{\sqrt{A - B}}{(1 - p_{e_W})\sqrt{N}}$$

where

$$A = \sum_{i} \sum_{j} p_{ij} \left[ w_{ij} - \left( \overline{w}_{i\cdot} + \overline{w}_{\cdot j} \right) (1 - \hat{\kappa}_w) \right]^2$$
$$B = \left[ \hat{\kappa}_w - p_{e_w} (1 - \hat{\kappa}_w) \right]^2$$

An approximate  $100(1-\alpha)\%$  confidence interval for  $\kappa_w$  is

$$\hat{\kappa}_w - z_{\alpha/2}\widehat{SE}_{\widehat{\kappa}_w} \le \kappa_w \le \hat{\kappa}_w + z_{\alpha/2}\widehat{SE}_{\widehat{\kappa}_w}$$

# **Weighted Kappa Hypothesis Test**

To test the null hypothesis that  $\kappa_w = 0$ , the standard error of weighted kappa under the null hypothesis is calculated as

$$\widehat{SE}_{\widehat{\kappa}_{W_0}} = \frac{1}{\left(1 - p_{e_w}\right)\sqrt{N}} \sqrt{\sum_{i} \sum_{j} p_{i\cdot} p_{\cdot j} \left[w_{ij} - \left(\overline{w}_{i\cdot} + \overline{w}_{\cdot j}\right)\right]^2 - p_{e_w}^2}$$

and the weighted kappa test statistic,  $z_{\kappa_w}$ , with asymptotic standard normal distribution is

$$z_{\kappa_w} = \frac{\hat{\kappa}_w}{\widehat{SE}_{\widehat{\kappa}_{w_0}}}$$

# **Maximum-Adjusted Kappa**

If we define the overall chance-expected proportion of agreement,  $p_e$ , as before with

$$p_e = \sum_i p_i \cdot p_{\cdot i}$$

and

$$p_{max} = \sum_{i} \min(p_{i\cdot}, p_{\cdot i})$$

then the maximum kappa for a table with the observed marginal totals,  $\hat{\kappa}_{max}$ , can be calculated as

$$\hat{\kappa}_{max} = \frac{p_{max} - p_e}{1 - p_e}$$

The maximum-adjusted kappa statistic,  $\hat{k}_{max-adj}$ , is calculated as

$$\hat{\kappa}_{max-adj} = \frac{\hat{\kappa}}{\hat{\kappa}_{max}}$$

#### **Association and Correlation Statistics**

#### Phi

A measure of association independent of the sample size. Phi ranges between 0 (no relationship) and 1 (perfect relationship). Phi was designed for  $2 \times 2$  tables only. For larger tables, it has no upper limit and Cramer's V should be used instead. The formula is

$$\phi = \sqrt{\frac{\chi_P^2}{N}}$$

#### Cramer's V

A measure of association independent of sample size. This statistic is a modification of the Phi statistic so that it is appropriate for larger than  $2 \times 2$  tables. V ranges between 0 (no relationship) and 1 (perfect relationship).

$$V = \sqrt{\frac{\phi^2}{\min(R,C)}}$$

# **Pearson's Contingency Coefficient**

A measure of association independent of sample size. It ranges between 0 (no relationship) and 1 (perfect relationship). For any particular table, the maximum possible depends on the size of the table (a  $2 \times 2$  table has a maximum of 0.707), so it should only be used to compare tables with the same dimensions. The formula is

$$C = \sqrt{\frac{\chi_P^2}{\chi_P^2 + N}}$$

#### **Tschuprow's T**

A measure of association independent of sample size. This statistic is a modification of the Phi statistic so that it is appropriate for larger than  $2 \times 2$  tables. T ranges between 0 (no relationship) and 1 (perfect relationship), but 1 is only attainable for square tables. The formula is

$$T = \sqrt{\frac{\phi^2}{\sqrt{(R-1)(C-1)}}}$$

#### Lambda A - Rows dependent

This is a measure of association for cross tabulations of nominal-level variables. It measures the percentage improvement in predictability of the dependent variable (row variable or column variable), given the value of the other variable (column variable or row variable). The formula is

$$\lambda_a = \frac{\sum_i \max(O_{ij}) - \max(n_{i\cdot})}{N - \max(n_{i\cdot})}$$

# Lambda B - Columns dependent

See Lambda A above. The formula is

$$\lambda_a = \frac{\sum_j \max(O_{ij}) - \max(n_{.j})}{N - \max(n_{.j})}$$

#### Symmetric Lambda

This is a weighted average of the Lambda A and Lambda B above. The formula is

$$\lambda = \frac{\sum_{i} \max(O_{ij}) + \sum_{j} \max(O_{ij}) - \max(n_{i\cdot}) - \max(n_{i\cdot})}{2N - \max(n_{i\cdot}) - \max(n_{i\cdot})}$$

#### Kendall's tau-B

This is a measure of correlation between two ordinal-level (rankable) variables. It is most appropriate for square tables. To compute this statistic, you first compute two values, P and Q, which represent the number of concordant and discordant pairs, respectively. The formula is

$$\tau_b = \frac{P - Q}{N(N - 1)/2}$$

# Kendall's tau-B (with correction for ties)

This is the same as the above, except a correction is made for the case when ties are found in the data.

#### Kendall's tau-C

This is used in the case where the number of rows does not match the number of columns. The formula is

$$\tau_c = \frac{P - Q}{N^2(\min(R, C) - 1)/2\min(R, C)}$$

#### **Gamma**

This is another measure based on concordant (P) and discordant (Q) pairs. The formula is

$$\gamma = \frac{P - Q}{P + Q}$$

# Multiple Comparisons ( $2 \times k$ Tables)

When one variable is nominal, the other is binary, and the overall test for independence is significant, you may wish to determine which of the group proportions are different from the others using a multiple comparison procedure. Two general types of multiple comparisons are often used: pairwise multiple comparisons and comparison of each treatment group with a control group. Both of these multiple comparison procedures are available in this procedure for binary data.

Another approach that has been promoted over the years is to ignore the non-normal nature of the data and use multiple comparison procedures that are available for comparing group means of normal data. The binary data values are recoded to numeric values of 0's and 1's. The group means of such data are the group proportions. For large samples, the central-limit theorem may be used to adopt either the Tukey-Kramer or the Dunnett multiple comparison procedure. For example, Dunnett's procedure is evaluated in Chuang-Stein and Tong (1995) who conclude that it performs reasonably well even for moderate sample sizes. Since these procedures are available in NCSS, we let you use those procedures if you desire. This section documents procedures that are specifically designed for binary data.

# Pairwise Multiple Comparisons of the Difference of Binomial Proportions

This section uses the results presented in Agresti, Bini, Bertaccini, and Ryu (2008). They recommend constructing simultaneous confidence intervals using the Studentized range distribution with a score statistic. They also report that the adjusted Wald test performs reasonably well, except when the proportions are close to 0. We refer you to this article and to the references they give for further details. We will summarize the problem here.

Suppose we have binary responses in each of G independent groups. Let  $y_g$  represent a binomial variate based on  $n_g$  observations from group g ( $g=1,\ldots,G$ ). Let  $p_g$  represent the population proportion of successes in group g. The maximum likelihood estimate of  $p_g$  is

$$\hat{p}_g = \frac{y_g}{n_g}$$

The Wald test of the difference between two groups, *a* and *b*, *is* constructed using the ratio of a difference divided by its standard error. In this case, the test statistic is

$$z_{a-b} = \frac{\hat{p}_a - \hat{p}_b}{SE_{a-b}}$$

where

$$SE_{a-b} = \sqrt{\frac{\hat{p}_a(1-\hat{p}_a)}{n_a} + \frac{\hat{p}_b(1-\hat{p}_b)}{n_b}}$$

#### **Adjusted Pairwise Multiple Comparisons of Proportion Differences**

This section discusses the *adjusted Tukey-type multiple comparisons of proportion differences*. We will present both a p-value and a set of simultaneous confidence intervals for all pairwise differences.

The p-value depends on the distribution of  $z_{a-b}$ . For the Tukey-type multiple comparison test, Agresti *et al.* (2008) assume that  $z_{a-b}$  follows the Studentized range distribution with infinite error degrees of freedom. We represent the critical value as  $q_{G,\infty,\alpha}$ .

The Tukey-type simultaneous confidence interval for the difference in proportions is

$$\hat{p}_a - \hat{p}_b \pm \frac{q_{G,\infty,1-\alpha}}{\sqrt{2}} SE_{a-b}$$

Many authors have shown that for various reasons, adding a small amount  $\varepsilon$  to each cell of the 2-by-G table of counts increases the accuracy of the confidence interval. Agresti and Caffo (2000) showed that setting  $\varepsilon$  to one works well. We call this the *adjusted Tukey-type* simultaneous confidence intervals. These G(G-1)/2 intervals have a family wise error rate (FWER) of  $1-\alpha$ .

#### Score-Type Pairwise Multiple Comparisons of Proportion Differences

This section discusses the *score-type multiple comparisons of proportion differences*. We will present both a p-value and a set of simultaneous confidence interval for all pairwise differences. The details of this method are given in Agresti *et al.* (2008).

The p-value matches the p-value obtained from the adjusted Tukey-type test described above.

The score-type simultaneous confidence interval for the difference in proportions is computed by inverting the score test having the test statistic

$$w_{s} = \left(\frac{(\hat{p}_{a} - \hat{p}_{b}) - \delta_{a,b,0}}{SE_{\widetilde{a-b}}}\right)^{2}$$

where

$$SE_{\widetilde{a-b}} = \sqrt{\frac{\tilde{p}_a(1-\tilde{p}_a)}{n_a} + \frac{\tilde{p}_b(1-\tilde{p}_b)}{n_b}}$$

Here,  $\tilde{p}_a$  and  $\tilde{p}_b$  are the maximum likelihood estimates of  $p_a$  and  $p_b$  constrained so that  $\tilde{p}_a - \tilde{p}_b = \delta_{a,b,0}$ .

A critical value, C, is computed from the Studentized range distribution using

$$C = \left(\frac{q_{G,\infty,1-\alpha}}{\sqrt{2}}\right)^2$$

The test inversion is accomplished as follows. A fine grid of about 2000 possible values for  $\delta_{a,b,0}$  is obtained and  $w_s$  is calculated for each of these values. The minimum value of  $\delta_{a,b,0}$  for which  $w_s < C$  becomes the lower confidence limit and the maximum value of  $\delta_{a,b,0}$  for which  $w_s < C$  become the upper confidence limit.

#### Pairwise Multiple Comparisons of Proportion Differences using the Angular Transformation

This section discusses the *multiple comparisons of proportion differences using the angular transformation*. The details of this method are given in Zar (2010), page 557.

The p-value is found using modified versus of the Tukey-type test described above. The modification is to replace the two proportions that are differenced with the Freeman and Tukey (1950) transformed values. This transformation is as follows

$$p' = \frac{1}{2} \left[ \arcsin \sqrt{\frac{y}{n+1}} + \arcsin \sqrt{\frac{y+1}{n+1}} \right]$$

The *arcsin* result is in degrees (rather than radians). The standard error of the difference of the transformed proportions is

$$SE_A = \sqrt{\frac{410.35}{n_a} + \frac{410.35}{n_b}}$$

The p-value of the Wald test is obtained from the Studentized range distribution with infinite error degrees of freedom. The Wald test is given by

$$W_{a-b} = \frac{p_a' - p_b'}{SE_A}$$

No confidence intervals are available in the original proportion scale.

#### Score-Type Pairwise Multiple Comparisons of Odds Ratios

This section discusses the *score-type multiple comparisons of odds ratios*. We will present both a p-value and a set of simultaneous confidence interval for all pairwise odds ratios. The details of this method are given in Agresti *et al.* (2008).

Assume that the group subscripts are i and j. The score-type simultaneous confidence interval for the odds ratio of the two group proportions is computed by inverting the score test having the test statistic

$$z_{ij,0}^{2}(\psi_{ij,0}) = \frac{\{n_{i}(\hat{p}_{i} - \tilde{p}_{i})\}^{2}}{n_{i}\tilde{p}_{i}(1 - \tilde{p}_{i})} + \frac{\{n_{j}(\hat{p}_{j} - \tilde{p}_{j})\}^{2}}{n_{j}\tilde{p}_{j}(1 - \tilde{p}_{j})}$$

Here,  $\tilde{p}_i$  and  $\tilde{p}_j$  are the maximum likelihood estimates of  $p_i$  and  $p_j$  constrained so that  $\psi_{ij,0} = OR(\tilde{p}_i, \tilde{p}_j)$  where

$$OR(\tilde{p}_i, \tilde{p}_j) = \frac{Odds(\tilde{p}_i)}{Odds(\tilde{p}_j)} = \frac{\frac{\tilde{p}_i}{1 - \tilde{p}_i}}{\frac{\tilde{p}_j}{1 - \tilde{p}_j}}$$

A critical value, C, is computed from the Studentized range distribution using  $C = \left(\frac{q_{G,\infty,1-\alpha}}{\sqrt{2}}\right)^2$ .

The test inversion is accomplished as follows. A fine grid of about 2000 possible values for  $\psi_{ic,0}$  is obtained and  $z_{ij,0}^2(\psi_{ij,0})$  is calculated for each of these values. The minimum value of  $\psi_{ij,0}$  for which  $z_{ij,0}^2(\psi_{ij,0}) < C$  becomes the lower confidence limit and the maximum value of  $\psi_{ij,0}$  for which  $z_{ij,0}^2(\psi_{ij,0}) < C$  become the upper confidence limit.

Many authors have shown that for various reasons, adding a small amount  $\varepsilon$  to each cell of the 2-by-G table of counts increases the accuracy of the confidence interval. Agresti and Caffo (2000) indicated that setting  $\varepsilon$  to one works well. NCSS gives you the option to set  $\varepsilon$  from 0 to 5.

# **Multiple Comparisons of Treatment Proportions with a Control**

This section uses results similar to those presented in Chuang-Stein and Tong (1995) and Zar (2010). We construct simultaneous confidence intervals using Dunnett's distribution with infinite degrees of freedom and using an adjusted Wald statistic.

Suppose we have binary responses in each of G independent groups, with the control group designated as group c. Let  $y_g$  represent a binomial variate based on  $n_g$  observations from group g (g=1,...,G). Let  $p_g$  represent the population proportion of successes in group g. The maximum likelihood estimate of  $p_g$  is

$$\hat{p}_g = \frac{y_g}{n_g}$$

The Wald test of the difference between a treatment group and the control group, *a* and *c*, *is* constructed using the ratio of a difference divided by its standard error. In this case, the test statistic is

$$z_{ac} = \frac{\hat{p}_a - \hat{p}_c}{SE_{ac}}$$

where

$$SE_{ac} = \sqrt{\frac{\hat{p}_a(1 - \hat{p}_a)}{n_a} + \frac{\hat{p}_c(1 - \hat{p}_c)}{n_c}}$$

#### **Adjusted Dunnett-Type Multiple Comparisons of Proportion Differences**

This section discusses the *adjusted Dunnett-type multiple comparisons of proportion differences*. We will present both a p-value and a set of simultaneous confidence intervals for the G-1 differences.

The p-value depends on the distribution of  $z_{ac}$ . For the Dunnett-type multiple comparison test, we use the Dunnett's distribution with infinite degrees. We represent this critical value as  $d_{G,\infty,\alpha}$ . Note that this is an approximation to the actual distribution which depends on the correlation among groups. As some authors have pointed out, there is little difference between the exact calculation based on the multivariate normal distribution and specified correlation matrix (which is assumed to be known), and this procedure.

The Dunnett-type simultaneous confidence interval for the difference in proportions is

$$\hat{p}_a - \hat{p}_c \pm d_{G,\infty,1-\alpha} SE_{ac}$$

Agresti and Caffo (2000) showed that for various reasons, adding a small amount  $\varepsilon$  to each cell of the 2-by-G table of counts increases the accuracy of the confidence interval. They showed that setting  $\varepsilon$  to one works well. We call this the *adjusted Dunnett-type* simultaneous confidence intervals. These G-1 simultaneous intervals have a family wise error rate (FWER) of  $1-\alpha$ .

These intervals can be one-sided or two-sided.

#### Score-Type Many-to-One Multiple Comparisons of Odds Ratios

This section discusses the *score-type multiple comparisons of odds ratios*. We will present both a p-value and a set of simultaneous confidence interval for all pairwise odds ratios. The details of this method are given in Agresti *et al.* (2008).

Assume that the control group has subscript c and each of the G-1 treatment groups has subscript i. The score-type simultaneous confidence interval for the difference in proportions is computed by inverting the score test having the test statistic

$$z_{ic,0}^{2}(\psi_{ic,0}) = \frac{\{n_{i}(\hat{p}_{i} - \tilde{p}_{i})\}^{2}}{n_{i}\tilde{p}_{i}(1 - \tilde{p}_{i})} + \frac{\{n_{c}(\hat{p}_{c} - \tilde{p}_{c})\}^{2}}{n_{c}\tilde{p}_{c}(1 - \tilde{p}_{c})}$$

Here,  $\tilde{p}_i$  and  $\tilde{p}_c$  are the maximum likelihood estimates of  $p_i$  and  $p_c$  constrained so that  $\psi_{ic,0} = OR(\tilde{p}_i, \tilde{p}_c)$  where

$$OR(\tilde{p}_i, \tilde{p}_c) = \frac{Odds(\tilde{p}_i)}{Odds(\tilde{p}_c)} = \frac{\frac{\tilde{p}_i}{1 - \tilde{p}_i}}{\frac{\tilde{p}_c}{1 - \tilde{p}_c}}$$

A critical value, C, is computed from Dunnett's distribution,  $d_{G,\infty,\alpha}$ , using  $C = \left(d_{G,\infty,1-\alpha}\right)^2$ .

The test inversion is accomplished as follows. A fine grid of about 2000 possible values for  $\psi_{ic,0}$  is obtained and  $z_{ic,0}^2(\psi_{ic,0})$  is calculated for each of these values. The minimum value of  $\psi_{ic,0}$  for which  $z_{ic,0}^2(\psi_{ic,0}) < C$  becomes the lower confidence limit and the maximum value of  $\psi_{ic,0}$  for which  $z_{ic,0}^2(\psi_{ic,0}) < C$  become the upper confidence limit.

Many authors have shown that for various reasons, adding a small amount  $\varepsilon$  to each cell of the 2-by-G table of counts increases the accuracy of the confidence interval. Agresti and Caffo (2000) indicated that setting  $\varepsilon$  to one works well. NCSS gives you the option to set  $\varepsilon$  from 0 to 5.

# **Data Structure**

You may use either summarized or non-summarized data for this procedure. Typically, you will use data columns of categorical data. If you want to perform crosstab analysis on numeric data, the data must be grouped into categories before a table can be created. This is best accomplished by using an *If-Then* or *Recode* transformation. You can also use this procedure's facility to categorize numeric data by checking "Create Other Row/Column Variables for Numeric Data" on the Variables tab.

The following are two example datasets that illustrate the type of data that can be analyzed using this procedure. The datasets are provided with the software. The first dataset "CrossTabs1" contains fictitious responses to a survey of 100 people in which respondents were asked about their weekly sugar intake and exercise. The data are in raw form. The second hypothetical dataset "McNemar" contains summarized responses from 23 individuals who were asked about their desire to purchase a certain home-improvement product before and after a sales demonstration.

#### CrossTabs1 dataset (subset)

Sugar	Exercise
High	Infrequent
Low	Frequent
High	Infrequent
High	Infrequent
High	Frequent
High	Infrequent
Low	Frequent

#### McNemar dataset

Before	After	Count
No	Yes	10
No	No	6
Yes	Yes	4
Yes	No	3

The data below are a subset of the *Real Estate Sales* database provided with the software. This (computer-simulated) data gives information including the selling price, the number of bedrooms, the total square footage (finished and unfinished), and the size of the lots for 150 residential properties sold during the last four months in two states. Only the first 6 of 150 observations are displayed here. The variables "Price", "TotalSqft", and "LotSize" would need to be categorized before they could be displayed in a table.

#### Resale dataset (subset)

State	Price	Bedrooms	TotalSqft	LotSize
Nev	260000	2	2042	10173
Nev	66900	3	1392	13069
Vir	127900	2	1792	7065
Nev	181900	3	2645	8484
Nev	262100	2	2613	8355

# **Missing Values**

Missing values may be ignored or included in the table's counts, percentages, statistics, and tests. This is controlled on the procedure's Missing tab.

# **Two-Way Table Data Input**

**NCSS** also allows you to input the contingency table data directly into the procedure without using the Data Window. To do this, select "Two-Way Table" for Type of Data Input.

# **Procedure Options**

This section describes the options available in this procedure.

#### Variables Tab

This panel specifies the variables or data that will be used in the analysis.

#### Type of Data Input

Select the source of the data to analyze. The choices are

#### Columns in the Database

Data, titles, and labels will be read from the Data Table on the Data Window using the selected variables. Specify at least one *Column* variable and at least one *Row* variable to be used to create the contingency table. The unique values of these two variables will form the columns and rows of the table. If more than one variable is specified in either section, a separate table will be generated for each combination of variables.

Two types of variables may be specified to be used in rows and columns: *Categorical Variables* and *Numeric Variables*. Usually, you will enter categorical variables.

#### 1. Categorical Variables

Categorical or discrete variables may include text values (e.g. "Male, Female") or index numbers (e.g. "1, 4, 7, 15" to represent 4 states). The numbers or categories may be ordinal (e.g. "Low, Medium, High" or "1, 2, 3, 4, 5" as in a Likert scale). In fact, some table statistics like the Armitage test for trend in proportions and weighted kappa assume that one or both of the table variables are ordinal.

#### 2. Numeric Variables

Since contingency tables display categorical data, all numeric variables with continuous data must be grouped into categories by the procedure using user-specified rules before the table is created. To enter this type of variable, you must first put a check by "Create Other Row (Column) Variables from Numeric Data" to display the numeric variable entry box. You can specify the groups by entering the numeric boundaries directly (e.g. "Under 21, 21 to 55, and Over 55") or by entering the number of intervals to

create, the minimum boundary, and/or the interval width. You can only specify a single grouping rule that will be used for all numeric variables in either a row or column. If you have more than one numeric variable, then you should group the data directly on the dataset using a Recode Transformation and enter the resulting variables as a categorical row or column variables.

#### • Two-Way Table

Summarized data will be read directly from a two-way table on this input window. Enter the row and column variable names, category labels, and cell counts directly into this two-way Table.

# Categorical Table Variables (Database Input)

#### Row (Column) Variable(s)

Specify one or more categorical variables for use in table rows (columns). Each unique value in each variable will result in a separate row in the table. The data values themselves may be text (e.g. "Low, Med, High") or numeric (e.g. "1, 2, 3"), but the data as a whole should be categorical. If more than one variable is entered, a separate table will be created for each variable.

The data values in each variable will be sorted alpha-numerically before the table rows (columns) are created. If you want the values to be displayed in a different order, specify a custom value order for the data column(s) entered here using the Column Info Table on the Data Window.

#### Create Other Row (Column) Variables from Numeric Data

Check this box to create tables with rows from numeric data. When checked, additional options will be displayed to specify how the numeric data will be classified into categorical variables.

If you choose to create row (column) variables from numeric data, you do not have to enter a categorical row (column) variable in the input box above (but you can). If both numeric and categorical row (column) variables are entered, a separate table and analysis will be calculated for each variable.

#### Numeric Variable(s) to Categorize for Use in Table Rows (Columns)

Specify one or more variables that have only numeric values to be used in rows (columns) of the table. Numeric values from these variables will be combined into a set of categories using the categorization options that follow. If more than one variable is entered, a separate table will be created for each variable.

For example, suppose you want to tabulate a variable containing individual income values into four categories: "Below 10000", "10000 to 40000", "40000 to 80000", and "Over 80000". You could select the income variable here, set **Group Numeric Data into Categories Using** to "List of Interval Upper Limits" and set the **List** to "10000 40000 80000".

#### **Group Numeric Data into Categories Using**

Choose the method by which numeric data will be combined into categories for use in table rows or columns.

The choices are:

#### • Number of Intervals, Minimum, and/or Width

This option allows you to specify the categories by entering any combination of the three parameters:

Number of Intervals Minimum Width

All three are optional.

#### **Number of Intervals**

This is the number of intervals into which the values of the numeric variables are categorized. If not enough intervals are specified to reach past the maximum data value, more will be added.

#### Range

Integer  $\geq 2$ 

#### **Minimum**

This value is used in conjunction with the Number of Intervals and Width values to construct a set of intervals into which the numeric variables are categorized. This is the minimum value of the first interval.

#### Range

This value must be less than the minimum data value.

#### Width

This value is used in conjunction with the Number of Intervals and Minimum values to construct a set of intervals into which the numeric variables are categorized. All intervals will have a width equal to this value. A data value *X* is in this interval if

*Lower Limit*  $< X \le Upper Limit$ .

#### List of Interval Upper Limits

This option allows you to specify the categories for the numeric variable by entering a list of interval boundaries directly, separated by blanks or commas. An interval of the form  $L1 < X \le L2$  is generated for each interval. The actual number of intervals is one more than the number of items specified here.

For example, suppose you want to tabulate a variable containing individual income values into four categories: "Below 10000", "10000 to 40000", "40000 to 80000", and "Over 80000". You would set **List of Interval Upper Limits** to "10000 40000 80000". Note that 10000 would be included in the "Below 10000" interval, but not the "10000 to 40000" interval. Also, 80000 would be included in the "40000 to 80000" interval, not the "Over 80000" interval.

# Frequency (Count) Variable (Database Input)

#### Frequency Variable

Specify an optional frequency (count) variable. This data column contains integers that represent the number of observations (frequency) associated with each row of the dataset. If this option is left blank, each dataset row has a frequency of one. This variable lets you modify that frequency. This may be useful when your data are tabulated and you want to enter counts.

# Grouping (Break) Variables (Database Input)

#### **Number of Grouping Variables**

Select the number of grouping (break) variables to include for the analysis. All reports and plots will be generated for each unique combination of the values of the grouping variables. You can select up to 8 grouping variables.

#### **Grouping Variable**

Select an optional categorical grouping (or break) variable. All tables, statistical reports, and plots will be generated for each unique value of this variable. If you specify more than one grouping variable, the tables, statistical reports, and plots will generated for each unique combination of the values of the variables chosen.

# Two-Way Table (Two-Way Table Input)

#### Number of Rows/Columns in the Two-Way Table

Select the number of rows/columns in the two-way table.

#### "All" or Blank

When "All" is entered or this option is left blank, you may enter up to 100 rows/columns in the two-way table. Only rows/columns up to the last row/column with counts will be analyzed. This was added primarily for compatibility with templates from older versions of **NCSS**.

# **Two-Way Table of Counts**

Enter the row and column titles, category labels, and cell counts directly into this two-way table. Enter the **row** and column titles in the cells with a *faint yellow background*. These are bolded and underlined automatically. Enter the **category labels** in the cells with a *faint blue background*. These are bolded automatically. Enter **counts** in the cells with a *white background*. Cells left empty are treated as zeros.

Click the **Reset Table** button below to reset the table. When resetting the table, the number of rows and columns does not change.

# **Missing Values Tab**

This panel lets you specify up to five missing values (besides the default of blank). For example, "0", "9", or "NA" may be missing values in your dataset.

# **Missing Value Options**

#### **Missing Value Inclusion**

Specify whether to include or exclude observations with missing values in the tables and/or reports.

Possible selections are:

#### • Delete All

This option indicates that you want the missing values totally ignored.

#### • Include in Counts

This option indicates that you want the number of missing values displayed, but you do not want them to influence any of the percentages. All percentages related to missing values are given the value of 0.

#### Include in All

This option indicates that you want the missing values treated just like any other category. They will be included in all percentages and counts.

#### **Label for Missing Values**

Specify the label to be used to label missing values in the output.

# Data Values to be Treated as "Missing"

#### **Missing Value**

Specify a value to be treated as a missing value by this procedure. This value is treated as a missing value in all active categorical variables. Up to 5 different missing values may be entered.

# **Reports Tab**

This tab controls which tables and statistical reports are displayed in the output.

# **Select Reports**

#### **Data Summary Report**

Check this option to display a report of the summarized data for each combination of row and column variables across all break variables.

# **Contingency Tables**

#### **Show Individual Tables**

Check this option to display a separate table for each table statistic. After activating this option, you must specify which tables you would like to display.

The tables to choose from are:

- Counts
- Table Percentages
- Row Percentages
- Column Percentages
- Expected Counts Assuming Independence
- Chi-Square Contributions
- Deviations from Independence
- Standardized Residuals

#### **Show Combined Table**

Check this option to display a single table containing the selected statistics. After activating this option, you must specify which items you would like to display in the table.

The items to choose from are:

- Counts
- Table Percentages
- Row Percentages
- Column Percentages
- Expected Counts Assuming Independence
- Chi-Square Contributions
- Deviations from Independence
- Standardized Residuals

#### **Table Statistics and Tests**

#### **Tests for Row-Column Independence**

Check this option to output the "Tests for Row-Column Independence" report. These tests are used to test for independence between rows and columns of the table. Independence means that knowing the value of the row variable does not change the probabilities of the column variable (and vice versa). Another way of looking at independence is to say that the row percentages (or column percentages) remain constant from row to row (or column to column).

When this option is checked, you will have the option of choosing from 4 different independence tests:

#### • Pearson's Chi-Square Test

Check this option to output Pearson's Chi-Square Test for row-column independence.

This test requires large sample sizes to be accurate. An often-quoted rule of thumb regarding sample size is that none of the expected cell values can be less than five. Although some users ignore the sample size requirement, you should be very skeptical of the test if you have cells in your table with zero counts. When these assumptions are violated, you should use Yates' Continuity Corrected Test or Fisher's Exact Test.

#### • Yates' Continuity Corrected Chi-Square Test [2 × 2 Tables]

Check this option to output Yates' Continuity Corrected Chi-Square Test for row-column independence. This test is similar to Pearson's chi-square test but is adjusted for the continuity of the chi-square distribution. This test is particularly useful when you have small sample sizes. This test is only calculated for  $2 \times 2$  tables.

#### • Likelihood Ratio Test

Check this option to output the Likelihood Ratio Test for row-column independence. This test makes use of the fact that under the null hypothesis of independence, the likelihood ratio statistic follows an asymptotic chi-square distribution.

#### • Fisher's Exact Test [2 × 2 Tables]

Check this option to output the Fisher's Exact Test for row-column independence. Using the hypergeometric distribution with fixed row and column totals, this test computes probabilities of all possible tables with the observed row and column totals. This test is often used when sample sizes are small, but it is appropriate for all sample sizes. This test is only calculated for  $2 \times 2$  tables.

#### Tests for Trend in Proportions [2 x k Tables]

Check this option to output the various trend test reports. These tests are used to test for trend in proportions. These tests are only calculated for  $2 \times k$  tables. After selecting this option, you must select which trend tests to output. The options are

#### Cochran-Armitage Test

Check this option to output the Cochran-Armitage test for linear trend in proportions. The test may be used when you have exactly two rows or two columns in your table. This procedure tests the hypothesis that there is a linear trend in the proportion of successes. That is, the true proportion of successes increases (or decreases) as you move from row to row (or column to column). This test is only calculated for  $2 \times k$  tables.

The Cochran-Armitage Test is the most widely used test for trend in proportions.

#### Cochran-Armitage Test with Continuity Correction

Check this option to output the Continuity Corrected Cochran-Armitage test for linear trend in proportions. In this test, Z-values are adjusted by the factor  $\Delta/2$ , where  $\Delta$  is the average distance between scores. The test may be used when you have exactly two rows or two columns in your table. This procedure tests the hypothesis that there is a linear trend in the proportion of successes. That is, the true proportion of successes increases (or decreases) as you move from row to row (or column to column). This test is only calculated for  $2 \times k$  tables.

#### • Armitage Rank Correlation Test

Check this option to output the Armitage rank correlation test for trend in proportions. The test may be used when you have exactly two rows or two columns in your table. This procedure tests the hypothesis that there is a trend in the proportion of successes. That is, the true proportion of successes increases (or decreases) as you move from row to row (or column to column). This test is only calculated for  $2 \times k$  tables.

#### McNemar Test [k x k Tables]

Check this option to output the McNemar Test. The McNemar test was first used to compare two proportions that are based on matched samples. Matched samples occur when individuals (or matched pairs) are given two different treatments, asked two different questions, or measured in the same way at two different points in time. Match pairs can be obtained by matching individuals on several other variables, by selecting two people from the same family (especially twins), or by dividing a piece of material in half.

The McNemar test has been extended so that the measured variable can have more than two possible outcomes. It is then called the McNemar test of symmetry. It tests for symmetry around the diagonal of the table. The diagonal elements of the table are ignored. This test is only calculated for square  $k \times k$  tables.

#### Kappa and Weighted Kappa Tests for Inter-Rater Agreement [k x k Tables]

Check this option to output the Kappa Estimation and Hypothesis Tests reports. Kappa is a measure of association (correlation or reliability) between two measurements on the same individual when the measurements are categorical. It tests if the counts along the diagonal are significantly large. Because Kappa is used when the same variable is measured twice, it is only appropriate for square tables where the row and columns have the same categories. Kappa is often used to study the agreement of two raters such as judges or doctors. Each rater classifies each individual into one of k categories.

**Rules-of-thumb for kappa:** values less than 0.40 indicate low association; values between 0.40 and 0.75 indicate medium association; and values greater than 0.75 indicate high association between the two raters.

The items estimated and tested in the Kappa reports are

- Kappa
- Weighted Kappa (With Linear and Quadratic Weights)
- Maximum Kappa
- Maximum-Adjusted Kappa

This report is only output for square  $k \times k$  tables with identical row and column categories.

#### Weighted Kappa

Weighted Kappa should only be used when the rater categories are ordered (e.g. "Low, Medium, High" or "1, 2, 3, 4"). The procedure applies weights to quantify relative distances between categories. These weights can be calculated as either linear or quadratic. Results from both are given in the report.

For  $2 \times 2$  tables, Weighted Kappa is the same as simple Kappa.

#### Confidence Level

This confidence level is used for the kappa and weighted kappa confidence intervals. Typical confidence levels are 90%, 95%, and 99%, with 95% being the most common.

#### **Association and Correlation Statistics**

Check this option to output various categorical association and correlation statistics.

#### • Phi

A measure of association independent of the sample size. Phi ranges between 0 (no relationship) and 1 (perfect relationship). Phi was designed for  $2 \times 2$  tables only. For larger tables, it has no upper limit and Cramer's V should be used instead.

#### Cramer's V

A measure of association independent of sample size. This statistic is a modification of the Phi statistic so that it is appropriate for larger than  $2 \times 2$  tables. Cramer's V ranges between 0 (no relationship) and 1 (perfect relationship).

#### Pearson's Contingency Coefficient

A measure of association independent of sample size. It ranges between 0 (no relationship) and 1 (perfect relationship). For any particular table, the maximum possible depends on the size of the table (a  $2 \times 2$  table has a maximum of 0.707), so it should only be used to compare tables with the same dimensions.

#### Tschuprow's T

A measure of association independent of sample size. This statistic is a modification of the Phi statistic so that it is appropriate for larger than  $2 \times 2$  tables. T ranges between 0 (no relationship) and 1 (perfect relationship), but 1 is only attainable for square tables.

#### Lambda

This is a measure of association for cross tabulations of nominal-level variables. It measures the percentage improvement in predictability of the dependent variable (row variable or column variable), given the value of the other variable (column variable or row variable).

#### Kendall's tau

This is a measure of correlation between two ordinal-level (rankable) variables. It is most appropriate for square tables.

#### Gamma

This is another measure based on concordant and discordant pairs. It is appropriate only when both row and column variables are ordinal.

#### **Alpha for Tests**

#### **Alpha**

Alpha is the significance level used in the hypothesis tests. A value of 0.05 is most commonly used, but 0.1, 0.025, 0.01, and other values are sometimes used. Typical values range from 0.001 to 0.20.

# **Multiple Comparisons Tab**

This tab controls which multiple comparison tests and confidence intervals are displayed. Both pairwise multiple comparisons and multiple comparisons vs a control (many-to-one, Dunnett-type) are available.

The multiple comparison reports are only available for 2-by-k or k-by-2 contingency tables. If your table does not have these dimensions, the reports will be omitted.

# **General Options**

#### **Success Event**

Indicate which category of the binary response variable is to be treated as the 'success' event. The other category will be treated as the 'failure' event. The analysis is of the proportion of successes in each of two or more groups.

Possible choices are

#### First Category

The first column (or row) of the binary variable is used as a success. The other is used as a failure.

#### Second Category

The second column (or row) of the binary variable is used as a success. The other is used as a failure.

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#### **Contingency Tables (Crosstabs / Chi-Square Test)**

For example, suppose the following 3 x 2 table is being analyzed and you want a success to be C1 = Yes and a failure to be C1 = No.

	C1	
C2	Yes	No
A	12	13
В	41	72
C	28	5

You would set this option to *First Category*. The proportion for C1 = Yes, C2 = A would be P(A) = 12/25 = 0.48. And so on.

If instead you want a success to be C1 = No, you would set option to Second Category.

#### Alpha for MC Tests & Cl's

Specify the alpha level for the multiple comparison tests and simultaneous confidence intervals. This multiple comparison significance level is used to indicate significant differences. The family-wise, simultaneous confidence coefficient is 1 - alpha.

Alpha is the probability of rejecting at least one of the individual null hypotheses of proportion equality when they are indeed equal.

#### Recommended

Usually, alpha is set to .05.

Range

Typical choices for alpha range between 0.001 and 0.200.

# Pairwise Multiple Comparisons [2 x k Tables]

#### Pairwise Wald Tests and C.I.'s

Check this option to output a report of the Tukey-type pairwise multiple comparison tests and simultaneous confidence intervals that are based on the Wald test.

#### **Adjusted Wald Test**

Agresti and Caffo (2000) showed that simply adding one to the count of every cell in the contingency table makes the coverage of the confidence intervals more accurate. Once the adjustment has been made, the classical Wald ratio is computed in the usual manner. Simulations show that this adjustment works well.

#### Notes

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

#### **Count Adjustment (Pairwise Wald Tests)**

Specify an amount to be added to each cell count of the table. This adjustment increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

#### Pairwise Score Tests and C.I.'s

Check this option to output a report of the Tukey-type pairwise multiple comparison tests and simultaneous confidence intervals that are based on the score Studentized range procedure.

#### Score Procedure

The score procedure involves calculating the maximum-likelihood estimates of the two group proportions under the constraint that their difference is equal to a hypothesized difference value. See above for details.

#### **Adjusted Score Test**

Agresti and Caffo (2000) showed that simply adding one to the count of every cell in the contingency table makes the coverage of the confidence intervals more accurate. Once the adjustment has been made, the classical score test is computed in the usual manner. This adjustment may be applied to this test by entering a '1' in the *Count Adjustment* setting to the right.

#### **Notes**

The simultaneous confidence intervals are based on a simple grid search of all possible differences.

The p-value is computed at the difference of zero.

This report is only calculated for 2×k and k×2 tables.

#### **Count Adjustment (Pairwise Score Tests)**

Specify an amount to be added to each cell count of the table. This adjustment often increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

#### Score C.I. Accuracy

This option specifies the accuracy-level of the grid search for the score test. As the accuracy is increased, so is the time it takes to compute the confidence interval.

Decimal	Number
Places	in Grid
3	2000
4	20000
5	200000
6	2000000

#### Recommended

There is little reason to compute more than 3 place accuracy.

#### Pairwise Tests using the Angular Transformation

Check this option to output a report of the Tukey-type pairwise multiple comparison tests that are based on the angular transformation.

Angular Transformation

The common angular transformation of a proportion p is

$$p' = \arcsin(\operatorname{sqrt}(p))$$

In order to prevent problems that occur when p is close to 0 or 1, the following transformation is used

$$p'' = 0.5 \left[ \arcsin \sqrt{\frac{X}{(N+1)}} + \arcsin \sqrt{\frac{(X+1)}{(N+1)}} \right]$$

#### **Notes**

The simultaneous confidence intervals are in the transformed scale, making them difficult to interpret. Therefore, they are not generated.

Most comparative simulation studies have found that the adjusted Wald transformation is more accurate.

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

# Multiple Comparisons Versus a Control Group [2 x k Tables]

#### **Control Group**

Specify which group category is the control group. All other groups will be compared to this group.

Possible choices are

#### First

The first group in the contingency table will be designated as the control group and the other groups will be compared to it.

#### Last

The last group in the contingency table will be designated as the control group and the other groups will be compared to it.

#### Custom

You will provide name of the control group manually in the Custom Value box to the right. The other groups will be compared to it.

#### **Custom Value**

Specify the name of the control group by entering it into this box. Enter the name as it appears in the contingency. If you are uncertain what the name is, you will have to run the program once to find out.

The case (upper or lower) of the name will be ignored, so you do not have to worry about getting the case right. For example, 'Yes', 'YES', and 'yes' all identify the same group.

#### Two-Sided Dunnett Tests and C.I.'s versus a Control

Check this option to output a report of the Dunnett-type multiple comparison tests of several treatments versus a control and associated simultaneous confidence intervals. The procedure uses Dunnett's Studentized range critical value.

The proportions may be adjusted by following Agresti and Caffo (2000) and adding one to the count in every cell of the contingency table. This adjustment may be applied to this test by entering a '1' in the *Count Adjustment* setting to the right.

#### Notes

This technique is sometimes called a Many-To-One multiple comparison test.

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

#### **Count Adjustment (Two-Sided Dunnett Tests)**

Specify an amount to be added to each cell count of the table. This adjustment often increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

#### Two-Sided Bonferroni Tests and C.I.'s versus a Control

Check this option to output a report of the Bonferroni-type multiple comparison tests of several treatments versus a control and associated simultaneous confidence intervals. The procedure uses a Bonferroni-type critical value.

The proportions may be adjusted by following Agresti and Caffo (2000) and adding one to the count in every cell of the contingency table. This adjustment may be applied to this test by entering a '1' in the *Count Adjustment* setting to the right.

#### **Notes**

This technique is sometimes called a Many-To-One multiple comparison test.

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

#### **Count Adjustment (Two-Sided Bonferroni Tests)**

Specify an amount to be added to each cell count of the table. This adjustment often increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

#### Lower One-Sided Dunnett Tests and C.I.'s versus a Control

Check this option to output a report of the Dunnett-type multiple comparison tests of several treatments versus a control and associated lower, one-sided, simultaneous confidence intervals. The procedure uses Dunnett's Studentized range critical value.

The proportions may be adjusted by following Agresti and Caffo (2000) and adding one to the count in every cell of the contingency table. This adjustment may be applied to this test by entering a '1' in the *Count Adjustment* setting to the right.

#### **Notes**

This technique is sometimes called a Many-To-One multiple comparison test.

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

#### **Count Adjustment (Lower One-Sided Dunnett Tests)**

Specify an amount to be added to each cell count of the table. This adjustment often increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

#### Upper One-Sided Dunnett Tests and C.I.'s versus a Control

Check this option to output a report of the Dunnett-type multiple comparison tests of several treatments versus a control and associated upper, one-sided, simultaneous confidence intervals. The procedure uses Dunnett's Studentized range critical value.

The proportions may be adjusted by following Agresti and Caffo (2000) and adding one to the count in every cell of the contingency table. This adjustment may be applied to this test by entering a '1' in the *Count Adjustment* setting to the right.

#### **Notes**

This technique is sometimes called a Many-To-One multiple comparison test.

This report is only calculated for  $2\times k$  and  $k\times 2$  tables.

# **Count Adjustment (Upper One-Sided Dunnett Tests)**

Specify an amount to be added to each cell count of the table. This adjustment often increases the coverage accuracy of the simultaneous confidence intervals, unless the proportions are near 0. Agresti and Caffo (2000), who propose this adjustment, recommend setting this value to '1'.

The range is 0 to 5. The recommended value is 1.

# **Report Options Tab**

The following options control the format of the reports.

# **Report Options**

#### **Variable Names**

Specify whether to use variable names, variable labels, or both to label output reports. In this discussion, the variables are the columns of the data table.

#### Names

Variable names are the column headings that appear on the data table. They may be modified by clicking the Column Info button on the Data window or by clicking the right mouse button while the mouse is pointing to the column heading.

#### Labels

This refers to the optional labels that may be specified for each column. Clicking the Column Info button on the Data window allows you to enter them.

#### Both

Both the variable names and labels are displayed.

#### **Comments**

- 1. Most reports are formatted to receive about 12 characters for variable names.
- 2. Variable Names cannot contain blanks or math symbols (like + \* / . ,), but variable labels can.

#### Value Labels

Value Labels are used to make reports more legible by assigning meaningful labels to numbers and codes.

The options are

#### Data Values

All data are displayed in their original format, regardless of whether a value label has been set or not.

#### Value Labels

All values of variables that have a value label variable designated are converted to their corresponding value label when they are output. This does not modify their value during computation.

#### Both

Both data value and value label are displayed.

#### **Example**

A variable named GENDER (used as a grouping variable) contains 1's and 2's. By specifying a value label for GENDER, the report can display "Male" instead of 1 and "Female" instead of 2. This option specifies whether (and how) to use the value labels.

#### **Table Formatting**

#### **Column Justification**

Specify whether data columns in the contingency tables will be left or right justified.

#### **Column Widths**

Specify how the widths of columns in the contingency tables will be determined.

The options are

#### Autosize to Minimum Widths

Each data column is individually resized to the smallest width required to display the data in the column. This usually results in columns with different widths. This option produces the most compact table possible, displaying the most data per page.

#### • Autosize to Equal Minimum Width

The smallest width of each data column is calculated and then all columns are resized to the width of the widest column. This results in the most compact table possible where all data columns have the same width. This is the default setting.

#### • Custom (User-Specified)

Specify the widths (in inches) of the columns directly instead of having the software calculate them for you.

#### **Custom Widths (Single Value or List)**

Enter one or more values for the widths (in inches) of columns in the contingency tables. This option is only displayed if Column Widths is set to "Custom (User-Specified)".

#### Single Value

If you enter a single value, that value will be used as the width for all data columns in the table.

#### List of Values

Enter a list of values separated by spaces corresponding to the widths of each column. The first value is used for the width of the first data column, the second for the width of the second data column, and so forth. Extra values will be ignored. If you enter fewer values than the number of columns, the last value in your list will be used for the remaining columns.

Type the word "Autosize" for any column to cause the program to calculate it's width for you. For example, enter "1 Autosize 0.7" to make column 1 be 1 inch wide, column 2 be sized by the program, and column 3 be 0.7 inches wide.

#### Wrap Column Headings onto Two Lines

Check this option to make column headings wrap onto two lines. Use this option to condense your table when your data are spaced too far apart because of long column headings.

# **Decimal Places**

#### **Item Decimal Places**

These decimal options allow the user to specify the number of decimal places for items in the output. Your choice here will not affect calculations; it will only affect the format of the output.

#### Auto

If one of the "Auto" options is selected, the ending zero digits are not shown. For example, if "Auto (0 to 7)" is chosen,

0.0500 is displayed as 0.05 1.314583689 is displayed as 1.314584

The output formatting system is not designed to accommodate "Auto (0 to 13)", and if chosen, this will likely lead to lines that run on to a second line. This option is included, however, for the rare case when a very large number of decimals is needed.

# **Omit Percent Sign after Percentages**

The program normally adds a percent sign, %, after each percentage. Checking this option will cause this percent sign to be omitted.

#### **Plots Tab**

The options on this panel allow you to select and control the appearance of the plots output by this procedure.

#### **Select Plots**

#### **Show Plots**

Check this option to display a separate plot for each table statistic. After activating this option, you must specify which plots you would like to display.

The plots to choose from are:

- Counts
- Table Percentages
- Row Percentages
- Column Percentages
- Expected Counts Assuming Independence
- Chi-Square Contributions
- Deviations from Independence
- Standardized Residuals

Click the plot format button to change the plot display settings.

#### **Show Break as Title**

Specify whether to display the values of the break variables as the second title line on the plots.

# Example 1 – $2 \times 2$ Contingency Table and Statistics from Raw Categorical Data

The data for this example are found in the "CrossTabs1" dataset. This dataset contains fictitious survey data from 100 individuals asked about their sugar intake and exercise. Notice that we have entered custom value orders for the columns in the dataset so that the values will appear in the correct order. We use a  $2 \times 2$  contingency table for this example so that all of the tests for row-column independence will be displayed.

You may follow along here by making the appropriate entries or load the completed template **Example 1** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

#### 1 Open the CrossTabs1 dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file CrossTabs1.NCSS.
- Click **Open**.

#### 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the Contingency Tables (Crosstabs / Chi-Square Test) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

#### 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Sugar** from the list of variables and then click **OK**. "Sugar" will appear in the **Row Variable(s)** box
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select Exercise from the list of variables and then click **OK**. "Exercise" will appear in the Column Variable(s) box.

#### 4 Specify the reports.

- Select the **Reports tab**.
- Leave **Show Individual Tables** and **Counts** checked.
- Check **Show Combined Table** and leave the selected table items checked.
- Leave **Tests for Row-Column Independence** and the selected tests checked.
- Check Association and Correlation Statistics.

#### 5 Specify the plots.

- Select the Plots tab.
- Check Show Plots and leave Counts checked.

#### 6 Run the procedure.

From the Run menu, select Run Procedure. Alternatively, just click the green Run button.

The following reports and plots will be displayed in the Output window.

# **Output**

#### **Counts Table**

	<u>Exe</u>	<u>rcise</u>	
<u>Sugar</u>	Infrequent	Frequent	Total
Low	19	28	47
High	37	16	53
Total	56	44	100

#### **Combined Table**

	<u>Exercise</u>					
<u>Sugar</u>		Infrequent	Frequent	Total		
Low	Count	19	28	47		
	% of Total	19.00%	28.00%	47.00%		
	% within Row	40.43%	59.57%	100.00%		
	% within Column	33.93%	63.64%	47.00%		
High	Count	37	16	53		
	% of Total	37.00%	16.00%	53.00%		
	% within Row	69.81%	30.19%	100.00%		
	% within Column	66.07%	36.36%	53.00%		
Total	Count	56	44	100		
	% of Total	56.00%	44.00%	100.00%		
	% within Row	56.00%	44.00%	100.00%		
	% within Column	100.00%	100.00%	100.00%		

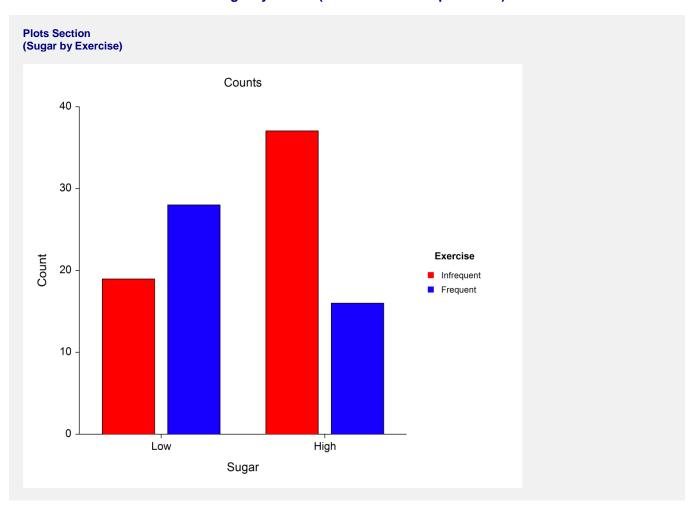
# **Tests for Row-Column Independence**

(Sugar by Exercise)
H0: "Sugar" and "Exercise" are independent.
H1: "Sugar" and "Exercise" are associated (not independent).

		Chi-Square		Prob	Reject H0
Test	Type	Value	DF	Level	at $\alpha = 0.05$ ?
Pearson's Chi-Square	2-Sided	8.7299	1	0.00313	Yes
Yates' Cont. Correction	2-Sided	7.5780	1	0.00591	Yes
Likelihood Ratio	2-Sided	8.8440	1	0.00294	Yes
Fisher's Exact	2-Sided			0.00458	Yes
Fisher's Exact (Lower)	1-Sided			0.00284	Yes
Fisher's Exact (Upper)	1-Sided			0.99926	No

#### **Association and Correlation Statistics** (Sugar by Exercise)

Statistic Phi Cramer's V Pearson's Contingency Coefficient Tschuprow's T Lambda A Rows dependent Lambda B Columns dependent Symmetric Lambda Kendall's tau-B Kendall's tau-B (with correction for ties)	Value 0.2955 0.2955 0.2834 0.2955 0.2553 0.2045 0.2308 -0.1479 -0.2955



This report presents the individual contingency table of counts, a combined table with counts and percentages, the results of the various row-column independence tests, and various association and correlation statistics. A plot of the counts is also displayed. The Pearson's chi-square test results indicate that for these hypothetical data there is an association between a person's sugar intake and exercise frequency (p-value = 0.00313).

# Example 2 – $3 \times 4$ Contingency Table and Statistics from Summarized Categorical Data

The data for this example are found in the "CrossTabs2" dataset. Notice that we have entered custom value orders for the column labeled Region so that the values will appear in the correct order.

You may follow along here by making the appropriate entries or load the completed template **Example 2a** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the CrossTabs2 dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file **CrossTabs2.NCSS**.
- Click **Open**.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Region** from the list of variables and then click **OK**. "Region" will appear in the **Row Variable**(s) box.
- Double-click in the Column Variable(s) text box. This will bring up the variable selection window.
- Select Choice from the list of variables and then click **OK**. "Choice" will appear in the Column Variable(s) box.
- Double-click in the **Frequency Variable** text box. This will bring up the variable selection window.
- Select **Count** from the list of variables and then click **OK**. "Count" will appear in the **Frequency Variable** box.

## 4 Specify the reports.

- Select the **Reports tab**.
- Uncheck Show Individual Tables.
- Check **Show Combined Table** and leave the selected table items checked.
- Leave **Tests for Row-Column Independence** and the selected tests checked.

## 5 Specify the plots.

- Select the **Plots tab**.
- Check Show Plots and leave Counts checked.

## 6 Run the procedure.

From the Run menu, select Run Procedure. Alternatively, just click the green Run button.

Combin	ed Table					
				Choice		
Region		Α	В	С	D	Total
East	Count % of Total % within Row % within Column	56 20.59% 53.85% 62.22%	14 5.15% 13.46% 32.56%	12 4.41% 11.54% 26.09%	22 8.09% 21.15% 23.66%	104 38.24% 100.00% 38.24%
West	Count % of Total % within Row % within Column	15 5.51% 20.27% 16.67%	27 9.93% 36.49% 62.79%	8 2.94% 10.81% 17.39%	24 8.82% 32.43% 25.81%	74 27.21% 100.00% 27.21%
South	Count % of Total % within Row % within Column	19 6.99% 20.21% 21.11%	2 0.74% 2.13% 4.65%	26 9.56% 27.66% 56.52%	47 17.28% 50.00% 50.54%	94 34.56% 100.00% 34.56%
Total	Count % of Total % within Row % within Column	90 33.09% 33.09% 100.00%	43 15.81% 15.81% 100.00%	46 16.91% 16.91% 100.00%	93 34.19% 34.19% 100.00%	272 100.00% 100.00% 100.00%

#### **Tests for Row-Column Independence** (Region by Choice)

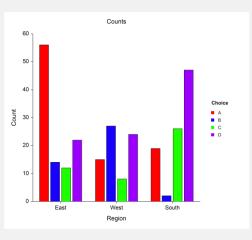
H0: "Region" and "Choice" are independent.

H1: "Region" and "Choice" are associated (not independent).

Test	Type	Chi-Square Value	DF	Prob Level	Reject H0 at α = 0.05?
Pearson's Chi-Square†	2-Sided	75.3662	6	0.00000	Yes
Yates' Cont. Correction* Likelihood Ratio Fisher's Exact*	2-Sided	75.0616	6	0.00000	Yes

<sup>†</sup> WARNING: At least one cell had a value less than 5. \* Test computed only for 2x2 tables.

#### **Plots Section** (Region by Choice)



This report presents the results from the summarized data. The Pearson's chi-square test results indicate that the row and column variables are not independent (p-value = 0.00000), but there is a sample size warning that should be considered. Note that Fisher's Exact Test and Yates' Continuity Correction are not reported because this is not a  $2 \times 2$  table.

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## **Contingency Tables (Crosstabs / Chi-Square Test)**

An alternate way to enter this summarized data is to set **Type of Data Input** to **Two-Way Table**. You may follow along here by making the appropriate modifications to the current settings or load the completed template **Example 2b** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 7 Modify the Data Input Type.

- Select the Variables tab.
- For Type of Data Input, select Two-Way Table.
- For **Rows**, enter **3**.
- For Columns, enter 4.
- Enter the titles, labels, and counts into the two-way table on the input window.

## 8 Run the procedure again.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

The output will be exactly the same as that displayed above.

# Example $3 - 6 \times 4$ Contingency Table and Statistics from Raw Numeric Data

The real estate data for this example are found in the "Resale" dataset. We'll use the crosstabs procedure to create a table with city as the row variable and price groups as the column variable. The software will summarize the continuous price variable for us using a list of price group boundaries. We'll use the column labels and value labels in the dataset to make the data easier to interpret in the reports.

You may follow along here by making the appropriate entries or load the completed template **Example 3** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the Resale dataset.

- From the File menu of the NCSS Data window, select Open Example Data.
- Click on the file **Resale.NCSS**.
- Click Open.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select City from the list of variables and then click OK. "City" will appear in the Row Variable(s) box.
- Clear the value in the **Column Variable(s)** text box so that the box is empty.
- Check Create Other Column Variables from Numeric Data.
- Double-click in the **Numeric Variable(s) to Categorize for Use in Table Columns** text box. This will bring up the variable selection window.
- Select **Price** from the list of variables and then click **OK**. "Price" will appear in the **Numeric Variable(s)** to **Categorize for Use in Table Columns** box.
- For Group Numeric Data into Categories Using select List of Interval Upper Limits.
- For **List** enter **100000 200000 300000**.

## 4 Specify the reports.

- Select the **Reports tab**.
- Leave Show Individual Tables and Counts checked.
- Check Row Percentages under Show Individual Tables.

## 5 Specify the format.

- Select the **Report Options tab**.
- For Variable Names select Labels.
- For Value Labels select Value Labels.

## 6 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Sales Price										
Community	Up To 100000	100000 To 200000	200000 300		Over 300000	Total				
Silverville	5	12		4	6	27				
Los Wages	18	16		9	6	49				
Red Gulch	5	3		3	1	12				
Politicville	5	11		10	1	27				
Senate City	6	12		4	2	24				
Congresstown	2	4		2	3	11				
Total	41	58		32	19	150				
Row Percentages Tak	ole									
		Sale	es Price							
Community	<b>Up То</b>	100000 To	200000		Over					
	100000	200000	300		300000	Total				
	18.52%	44.44%	14.8		22.22%	100.00%				
3	36.73%	32.65%	18.3		12.24%	100.00%				
	41.67%	25.00%	25.0		8.33%	100.00%				
	18.52% 25.00%	40.74% 50.00%	37.0 16.6		3.70% 8.33%	100.00%				
						100.00%				
Congresstown	18.18%	36.36%	18.1	18%	27.27%	100.00%				
Total	27.33%	38.67%	21.3	33%	12.67%	100.00%				
Tests for Row-Colum (Community by Sales	Price)									
H0: "Community" and " H1: "Community" and "				lepender	nt).					
	Chi-Square Prob Reject H0									
Test		/pe	Value	DF	Level	at $\alpha = 0.05$ ?				
Pearson's Chi-Square† Yates' Cont. Correction		Sided 1	6.8045	15	0.33069	No				
Likelihood Ratio Fisher's Exact*	2-	Sided 1	6.2412	15	0.36620	No				

This report presents the results from the data with the continuous price variable grouped into 4 categories. The Pearson's chi-square test results indicate that there is not enough evidence to conclude that the row and column variables are associated (p-value = 0.33069). There is an expected value warning that should be considered. Note that Fisher's Exact Test and Yates' Continuity Correction are not reported because this is not a  $2 \times 2$  table.

# Example 4 – Tests for Trend in Proportions (Validation using Armitage (1955))

The data for this example come from Table 1 of Armitage (1955) and are stored in the "Armitage" dataset. The dataset contains counts of tonsil sizes (+, ++, +++) from 1398 children aged 0-15 years along with and indicator or whether each child is a carrier or non-carrier of the bacteria Streptococcus pyogenes. On page 378, Armitage (1955) calculates the Cochran-Armitage chi-square test statistic for the alternative hypothesis of any trend to be 7.19 on 1 df with a p-value of 0.007. On page 383, Armitage (1955) calculates the Rank Correlation Test chi-square test statistic for the alternative hypothesis of any trend to be 6.83 on 1 df with a p-value of 0.009.

You may follow along here by making the appropriate entries or load the completed template **Example 4** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the Armitage dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file **Armitage.NCSS**.
- Click Open.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the Contingency Tables (Crosstabs / Chi-Square Test) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Strep** from the list of variables and then click **OK**. "Strep" will appear in the **Row Variable**(s) box.
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select **Tonsils** from the list of variables and then click **OK**. "Tonsils" will appear in the **Column Variable(s)** box.
- Double-click in the **Frequency Variable** text box. This will bring up the variable selection window.
- Select **Count** from the list of variables and then click **OK**. "Count" will appear in the **Frequency Variable** box.

## 4 Specify the reports.

- Select the **Reports tab**.
- Uncheck **Show Individual Tables**.
- Check Show Combined Table and leave only Counts and Column Percentages checked.
- Uncheck **Tests for Row-Column Independence**.
- Check Tests for Trend in Proportions and all three corresponding trend tests.

## 5 Specify the report options.

- Select the Report Options tab.
- For Variable Names, select Labels.

#### 6 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Combined Table					
			Tonsil Size		
Streptococcus pyogenes					
		1	2	3	Total
Non-carriers	Count	497	560	269	1326
	% within Column	96.32%	95.08%	91.81%	94.85%
Carriers	Count	19	29	24	72
	% within Column	3.68%	4.92%	8.19%	5.15%
Total	Occurat	540	500	000	4000
Total	Count	516	589	293	1398
	% within Column	100.00%	100.00%	100.00%	100.00%

Cochran-Armitage Trend Test

(Streptococcus pyogenes by Tonsil Size)

H0: p(1) = p(2) = p(3) = ... = p(k)

Alternative		Standard		Prob	Reject H0
Hypothesis*	Numerator	Error	Z	Level	at $\alpha = 0.05$ ?
H1: Increasing Trend	16.48498	6.1467	2.6819	0.00366	Yes
H1: Decreasing Trend	16.48498	6.1467	2.6819	0.99634	No
H1: Any Trend	16.48498	6.1467	2.6819	0.00732	Yes

<sup>\*</sup> Trend is based on % within Column for Streptococcus pyogenes = "Carriers".

## Cochran-Armitage Trend Test with Continuity Correction (Streptococcus pyogenes by Tonsil Size)

H0: p(1) = p(2) = p(3) = ... = p(k)

Alternative Hypothesis*	Numerator†	Standard Error	Z	Prob Level	Reject H0 at α = 0.05?
H1: Increasing Trend	15.98498	6.1467	2.6006	0.00465	Yes
H1: Decreasing Trend	15.98498	6.1467	2.6006	0.99535	No
H1: Any Trend	15 98498	6 1467	2 6006	0.00931	Yes

<sup>\*</sup> Trend is based on % within Column for Streptococcus pyogenes = "Carriers".

# Armitage Rank Correlation Trend Test (Streptococcus pyogenes by Tonsil Size)

H0: p(1) = p(2) = p(3) = ... = p(k)

Alternative Hypothesis*	Numerator S	Standard Error	Z	Prob Level	Reject H0 at α = 0.05?
H1: Increasing Trend	16229	6208.3460	2.6141	0.00447	Yes
H1: Decreasing Trend	16229	6208.3460	2.6141	0.99553	No
H1: Any Trend	16229	6208.3460	2.6141	0.00895	Yes

<sup>\*</sup> Trend is based on % within Column for Streptococcus pyogenes = "Carriers".

The reported alternative hypotheses correspond to the trend in proportions for the second row (Strep = "Carriers"). The two-sided Cochran-Armitage test confirms that the carrier rate (% within Column for Strep = "Carriers") does, in fact, change with the tonsil size (Z = 2.6819 and p-value = 0.00732). The continuity corrected test (p-value = 0.00931) and Armitage rank correlation test (Z = 2.6141 and p-value = 0.00895) show similar results. These test results match exactly those given in Armitage (1955) if we note that  $Z^2 = \text{Chi-Square}$  on 1 df such that  $2.6819^2 = 7.1926$  and  $2.6141^2 = 6.8335$ .

<sup>†</sup> Continuity Correction Factor ( $\Delta/2$ ) = 0.5

## **Example 5 – McNemar Test**

The data for this example are found in the "McNemar" dataset. This hypothetical data contains summarized responses from 23 individuals who were asked about their desire to purchase a certain home-improvement product before and after a sales demonstration.

You may follow along here by making the appropriate entries or load the completed template **Example 5** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the McNemar dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file McNemar.NCSS.
- Click **Open**.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the Contingency Tables (Crosstabs / Chi-Square Test) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Before** from the list of variables and then click **OK**. "Before" will appear in the **Row Variable(s)** box
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select **After** from the list of variables and then click **OK**. "After" will appear in the **Column Variable(s)** box.
- Double-click in the **Frequency Variable** text box. This will bring up the variable selection window.
- Select **Count** from the list of variables and then click **OK**. "Count" will appear in the **Frequency Variable** box.

## 4 Specify the reports.

- Select the **Reports tab**.
- Leave **Show Individual Tables** and **Counts** checked.
- Uncheck **Tests for Row-Column Independence**.
- Check McNemar Test.

## 5 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Counts 1	Table						
Before	<u>A</u>	<u>fter</u>					
	No	Yes	Total				
No	6	10	16				
Yes	3	4	7				
Total	9	14	23				
McNema (Before I H0: P12: H1: P12:	y After = P21	)					
Test			Toma	Chi-Square	DE	Prob	Reject H0 at α = 0.05?
IPST			<b>Type</b> 2-Sided	<b>Value</b> 3.7692	<b>DF</b> 1	<b>Level</b> 0.05220	at α = 0.05? No
Asymptot	ic Chi-9	aniara					

Both the Asymptotic Chi-Square (p-value = 0.05220) and Binomial Exact (p-value = 0.09229) McNemar Tests indicate that there is not enough evidence to reject the null hypothesis.

# Example 6 – Kappa Test for Inter-Rater Agreement from Summarized Data (Validation using Fleiss, Levin, and Paik (2003))

Fleiss, Levin, and Paik (2003) present a hypothetical example on pages 598-608 in which 100 subjects are diagnosed independently by two raters and placed into 1 of 3 categories: Psychotic, Neurotic, and Organic. The summarized data are contained in the "KappaFleiss" dataset. In this example dataset, please note that a custom value order has been entered so that the table categories appear in the same order as in the book.

They compute a kappa value of 0.68, a null standard error of 0.076, and a z-value of 8.95 for testing the null hypothesis that kappa = 0. They also compute the asymptotic standard error for computing confidence intervals to be 0.087.

You may follow along here by making the appropriate entries or load the completed template **Example 6a** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the KappaFleiss dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file **KappaFleiss.NCSS**.
- Click Open.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Rater\_A** from the list of variables and then click **OK**. "Rater\_A" will appear in the **Row Variable(s)** box.
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select **Rater\_B** from the list of variables and then click **OK**. "Rater\_B" will appear in the **Column Variable(s)** box.
- Double-click in the **Frequency Variable** text box. This will bring up the variable selection window.
- Select **Count** from the list of variables and then click **OK**. "Count" will appear in the **Frequency Variable** box.

## 4 Specify the reports.

- Select the **Reports tab**.
- Leave Show Individual Tables and Counts checked.
- Uncheck **Tests for Row-Column Independence**.
- Check Kappa and Weighted Kappa Tests for Inter-Rater Agreement.

## 5 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Rater_A		Rater_B					
Nater_A	Psychotic	Neurotic	Organic	Total			
Psychotic	75	1	4				
Neurotic	5	4	1				
Organic	0	0	10	) 10			
Total	80	5	15	100			
Kappa Estir							
(Rater_A by	/ Rater_B)		Δ	symptotic	95% Lower	95% Upper	
Statistic		Va		Std. Error	Conf. Limit	Conf. Limit	
Kappa		0.67	765	0.0877	0.5046	0.8484	
Weighted Ka	appa (Linear)	0.72	222	0.0843	0.5570	0.8874	
	appa (Quadratic)	0.75		0.0867	0.5854	0.9253	
Maximum-A	djusted Kappa*	0.79	931				
* Maximum	Kappa with the O	bserved Mai	rginal Tota	ls = 0.8529			
	othesis Tests						
(Rater_A by	/ Rater_B)						
(Rater_A by H0: Kappa =	<b>/ Rater_B)</b> = 0						
(Rater_A by H0: Kappa = H1: Kappa >	/ Rater_B) = 0 > 0 (One-Sided)						
(Rater_A by H0: Kappa = H1: Kappa >	<b>/ Rater_B)</b> = 0		Δ	symptotic		One-Sided	Two-Sided
(Rater_A by H0: Kappa = H1: Kappa >	/ Rater_B) = 0 > 0 (One-Sided)			symptotic Std. Error		One-Sided Prob	Two-Sided Prob
(Rater_A by H0: Kappa = H1: Kappa >	/ Rater_B) = 0 > 0 (One-Sided)	Va			Z		
(Rater_A by H0: Kappa = H1: Kappa > H1: Kappa ≠	/ Rater_B) = 0 > 0 (One-Sided)	<b>Va</b> 0.67	lue	Std. Error	<b>Z</b> 8.8791	Prob	Prob
(Rater_A by H0: Kappa = H1: Kappa > H1: Kappa > Test Kappa Weighted Ka	/ Rater_B) = 0 > 0 (One-Sided)		lue 7 <b>65</b> 222	Std. Error under H0		Prob Level	Prob Level

The results from **NCSS** match Fleiss, Levin, and Paik (2003) with some small differences due to rounding (most pronounced in the *z*-value). The authors used rounded values in hand calculations to arrive at their results. **NCSS** uses full precision in all calculations.

The weighted kappa results are completely disregarded here because the rating categories have no inherent order. Weighted kappa should be ignored in this case.

An alternate way to enter this summarized data is to set **Type of Data Input** to **Two-Way Table**. You may follow along here by making the appropriate modifications to the current settings or load the completed template **Example 6b** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 6 Modify the Data Input Type.

- Select the Variables tab.
- For Type of Data Input, select Two-Way Table.
- For **Rows**, enter 3.
- For Columns, enter 3.
- Enter the titles, labels, and counts into the two-way table on the input window.

## 7 Run the procedure again.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

The output will be exactly the same as that displayed above.

# Example 7 – Weighted Kappa Test from Raw Data with Missing Cell Combinations

The data for this example are contained in the "WeightedKappa" dataset. This dataset contains independent ratings by 2 raters on 12 individuals. Each individual was scored on a scale of 1 to 5. The goal is to determine how closely the raters' scores agree. Weighted kappa is appropriate in this case because the categories are ordinal, meaning that the categories have magnitude with natural ordering.

The problem with the data in this dataset, however, is that there are no cases where Rater 1 scored an individual as "3" and there are no cases where Rater 2 scored and individual as "2". This results in a contingency table that is square, but does not have identical row and column categories. The second part of the example will show you how to modify the data by adding zeros appropriately so that kappa can be computed without having to go through the added step of summarizing the data first.

You may follow along here by making the appropriate entries or load the completed template **Example 7a** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the WeightedKappa dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file WeightedKappa.NCSS.
- Click **Open**.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **Rater\_1** from the list of variables and then click **OK**. "Rater\_1" will appear in the **Row Variable(s)** box.
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select **Rater\_2** from the list of variables and then click **OK**. "Rater\_2" will appear in the **Column Variable(s)** box.

## 4 Specify the reports.

- Select the **Reports tab**.
- Leave **Show Individual Tables** and **Counts** checked.
- Uncheck **Tests for Row-Column Independence**.
- Check Kappa and Weighted Kappa Tests for Inter-Rater Agreement.

## 5 Specify the format.

- Select the **Report Options tab**.
- For Variable Names select Labels.

## 6 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Counte Table

Counts	abic				
		Ra	ter 2		
Rater 1	1	3	4	5	Total
1	3	0	0	0	3
2	0	3	0	0	3
4	0	1	2	0	3
5	0	0	1	2	3
Total	3	4	3	2	12

The number of rows with at least one missing value is 1

Kappa Estimation (Rater 1 by Rater 2)

Not Calculated: Kappa statistics are only calculated for square kxk tables with identical row and column categories.

Kappa Hypothesis Tests (Rater 1 by Rater 2)

Not Calculated: Kappa tests are only calculated for square kxk tables with identical row and column categories.

This report indicates that it is not possible to calculate the kappa test statistic for this table since the table categories are not identical for rows and columns. There is no row category "3" for Rater 1 and no column category "2" for Rater 2. This is a result of the fact that some categories were not applied by each rater. We could re-enter this summarized data into the data table, including missing rows and columns with assigned counts of "0", but there is an easier way. Simply add a new variable "Count" to the dataset and give each row a count value of "1". In the row immediately after the last data row, enter the values for each rater that were never observed (i.e. in the first empty row at the end of the dataset, enter "3" under Rater\_1 and "2" under Rater\_2) and assign those a count value of "0". In the example dataset we created new variables **RaterMod\_1**, **RaterMod\_2**, and **Count** to illustrate this principle, but in your dataset you do not necessarily have to create new rater variables; you can just add the rows with count = 0 starting at the first empty row. We'll now run the analysis using the modified variables to get the kappa results.

You may follow along here by making the appropriate modifications to the current settings or load the completed template **Example 7b** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 7 Modify the variables.

- Select the **Variables tab**.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select **RaterMod\_1** from the list of variables and then click **OK**. "RaterMod\_1" will appear in the **Row Variable(s)** box.
- Double-click in the **Column Variable(s)** text box. This will bring up the variable selection window.
- Select **RaterMod\_2** from the list of variables and then click **OK**. "RaterMod\_2" will appear in the **Column Variable(s)** box.
- Double-click in the **Frequency Variable** text box. This will bring up the variable selection window.
- Select **Count** from the list of variables and then click **OK**. "Count" will appear in the **Frequency Variable** box.

#### 8 Run the procedure again.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Counts 1	able									
		<u>R</u>	ater	<u>2</u>						
Rater 1	1	2	3	4	5	Total				
1	3	0	0	0	0	3				
2	0	0	3	0	0	3				
3	0	0	0	0	0	0				
4	0	0	1	2	0	3				
5	U	0	0	1	2	3				
Total	3	0	4	3	2	12				
Kappa Es (Rater 1   Statistic Kappa			<u>'</u> )			<b>Value</b> 0.5000	Asymptotic Std. Error 0.1429	95% Lower Conf. Limit 0.2199	95% Upper Conf. Limit 0.7801	
Weighted Weighted Maximum	Kap	pa (C	luadr	atic)		0.7561 0.9057 0.8333	0.0968 0.0481	0.5664 0.8114	0.9458 0.9999	
* Maximu	m Ka	appa v	with t	he O	bser	ved Margin	nal Totals = 0.60	00		
Kappa H (Rater 1 I H0: Kapp H1: Kapp H1: Kapp	<b>by Ra</b> a = 0 a > 0	ater 2 ) ) (One	<b>2)</b> e-Sid	ed)			Asymptotic		One-Sided	
Test Kappa Weighted Weighted						<b>Value</b> 0.5000 0.7561 0.9057	Std. Error under H0 0.1173 0.1952 0.2856	<b>Z</b> 4.2640 3.8725 3.1708	Prob Level 0.00001 0.00005 0.00076	<b>Two-Sided P-Value</b> 0.00002 0.00011 0.00152

The counts table now has identical row and column categories with the exact same counts as the previous table. A row and column of zeros have been added to make the table suitable for the calculation of the kappa and weighted kappa statistics. It is appropriate to consider the weighted kappa statistic in this case because the data are comprised of ordered scores. A weighted kappa value of 0.7561 indicates moderate-to-high agreement between the raters. If we did not take into account the ordinal nature of the data and looked at the simple kappa statistic, we would conclude a much lower association of 0.5000. This demonstrates the importance of using weighted kappa when it is appropriate.

## **Example 8 – Data Summary Report**

The data summary report was designed for situations in which you want to transfer a summarized table to another program. This format creates a vertical listing of the counts in a format that is easy to copy and paste into another **NCSS** dataset or into other programs. The data for this example are found in the "Resale" dataset.

You may follow along here by making the appropriate entries or load the completed template **Example 8** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the Resale dataset.

- From the File menu of the NCSS Data window, select **Open Example Data**.
- Click on the file **Resale.NCSS**.
- Click **Open**.

## 2 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 3 Specify the variables.

- Select the Variables tab.
- For Type of Data Input select Columns in the Database.
- Double-click in the **Row Variable(s)** text box. This will bring up the variable selection window.
- Select City from the list of variables and then click OK. "City" will appear in the Row Variable(s) box.
- Clear the value in the **Column Variable(s)** text box so that the box is empty.
- Check Create Other Column Variables from Numeric Data.
- Double-click in the **Numeric Variable(s) to Categorize for Use in Table Columns** text box. This will bring up the variable selection window.
- Select **Price** from the list of variables and then click **OK**. "Price" will appear in the **Numeric Variable**(s) to **Categorize for Use in Table Columns** box.
- For Group Numeric Data into Categories Using select List of Interval Upper Limits.
- For **List** enter **100000 200000 300000**.

#### 4 Specify the reports.

- Select the **Reports tab**.
- Check **Data Summary Report**.
- Leave Show Individual Tables and Counts checked.
- Uncheck Tests for Row-Column Independence.

## 5 Run the procedure.

• From the Run menu, select **Run Procedure**. Alternatively, just click the green Run button.

Up To 100000	Data Summar	y Report					
Up To 100000	Price	Ci	tv	Count			
Up To 100000							
Up To 100000							
Up To 100000							
Up To 100000 5 6 2 Up To 100000 6 2 100000 To 200000 1 12 100000 To 200000 2 16 100000 To 200000 3 3 3 100000 To 200000 4 11 100000 To 200000 5 12 100000 To 200000 6 4 200000 To 300000 1 4 200000 To 300000 1 4 200000 To 300000 2 9 200000 To 300000 3 3 200000 To 300000 4 10 200000 To 300000 5 4 200000 To 300000 5 4 200000 To 300000 6 2 Cover 300000 6 2 Over 300000 1 6 Over 300000 3 1 Over 300000 3 1 Over 300000 3 1 Over 300000 6 3 Counts Table  Price  City Up To 100000 To 200000 To Over 300000 To de 300000 To de 300000 To de 300000 Source 30000 Source 300000 Source 30000 Source 30000 Source 300000 Source 30000 Source 300000	Up To 100000	4					
Up To 100000 6 2 100000 To 200000 1 122 100000 To 200000 2 16 100000 To 200000 3 3 100000 To 200000 4 111 100000 To 200000 5 12 100000 To 200000 6 4 200000 To 300000 1 4 200000 To 300000 1 4 200000 To 300000 2 9 200000 To 300000 3 3 200000 To 300000 4 100 200000 To 300000 5 4 200000 To 300000 5 4 200000 To 300000 6 2 Cover 300000 1 6 C Over 300000 1 6 C Over 300000 1 6 C Over 300000 3 1 C Over 300000 3 1 C Over 300000 5 2 C Over 300000 5 2 C Over 300000 5 C Over 30000 5 C							
100000 To 200000	Up To 100000	6		2			
100000 To 200000							
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5     6     12     4     2     24       6     2     4     2     3     11	3	5			1		
6 2 4 2 3 11	4	5		10	1		
	5		12				
<b>Total</b> 41 58 32 19 150	6	2	4	2	3	11	
	Total	41	58	32	19	150	

This report gives the count (frequency) for each unique combination of the table and grouping variables, taken together. In this example, there are no grouping variables.

# **Example 9 – Pairwise Multiple Comparisons**

This example will generate a set of simultaneous, pairwise multiple comparisons of data in Table 1 (page 1271) of Agresti et al. (2008). The data presents the results of a study in which 347 subjects are randomly separated into four groups. These groups received four different treatments (A, B, C, and D). At the end of the study people, the number in each group who had experienced the side-effect of nausea was tabulated. The result of this tabulation is given below.

	<u>Nausea</u>			
<b>Treatment</b>	No	Yes		
$\mathbf{A}$	74	13		
В	59	27		
C	65	22		
D	78	9		

A Pearson Chi-Square test on the above counts resulted in a p-value of 0.002. The next question was to find out which groups were different? In order to answer this question, the researchers decided to construct a table of simultaneous confidence intervals for the all differences among the four group proportions. Two methods are available to generate these confidence intervals as well as a third method that only gives p-values. We will look at reports using all three methods in this example.

Rather than enter the data on a dataset, it will be entered directly into the template window. You can make the appropriate entries yourself or you can load the completed template **Example 9** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the **Contingency Tables** (**Crosstabs** / **Chi-Square Test**) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 2 Specify the data.

- Select the Variables tab.
- For **Type of Data Input** select **Two-Way Table**.
- Set the **Size** of the summary table as **4 Rows** and **2 Columns**.
- In the Two-Way Table of Counts, change the [Column Title] to Nausea.
- Also change the column labels from [Label 1] to No and from [Label 2] to Yes.
- Change [Row Title] to Treatment.
- Change the row labels from [Label 1] to A, from [Label 2] to B, from [Label 3] to C, and from [Label 4] to D.
- Enter the counts in the four rows of the first column as 74, 59, 65, and 78.
- Enter the counts in the four rows of the second column as 13, 27, 22, 9.

## 3 Specify the reports.

- Select the **Reports tab**.
- Check the Show Individual Tables box.
- Check the Counts box.
- Check the **Row Percentages** box.
- Check **Tests for Row-Column Independence**.
- Check **Pearson's Chi-Square Test**.

- 4 Specify the multiple comparisons.
  - Select the **Multiple Comparisons tab**.
  - Set the Success Category to Second Category.
  - Check Pairwise Wald Tests and C.I.'s of Differences
  - Set the **Count Adjustment** to **1**.
  - Check Pairwise Score Tests and C.I.'s of Differences
  - Set the **Count Adjustment** to **0**.
  - Set the Score C.I. Accuracy to 3 Decimal Places.
  - Check Pairwise Tests using the Angular Transformation
  - Check Pairwise Score Tests and C.I.'s of Odds Ratios
  - Set the **Count Adjustment** to **0**.
  - Set the Score C.I. Accuracy to 3 Decimal Places.

## 5 Run the procedure.

• From the **Run** menu select **Run Procedure**. Alternatively, just click the great **Run** button.

The following reports will be displayed in the Output window.

## **Output**

_		Nause	ea
<b>Treatment</b>			
	No	Yes	Total
Α	74	13	87
В	59	27	86
C	65	22	87
D	78	9	87
Total	276	71	347
Bow Boro	ontogos Ta	blo	
Row Perc	entages Ta	ibie	
		Nause	<u>ea</u>
Treatment		Vaa	Total
^	No	Yes	Total
A B	85.1% 68.6%	14.9% 31.4%	100.0% 100.0%
	74.7%	25.3%	100.0%
Č		10.3%	100.0%
C	89.7%		
С	89.7% 79.5%	20.5%	100.0%

H0: "Treatment" and "Nausea" are independent.

H1: "Treatment" and "Nausea" are associated (not independent).

	Cl	ni-Square	Prob	Reject H0	
Test	Type	Value	DF	Level	at $\alpha = 0.05$ ?
Pearson's Chi-Square	2-Sided	14.662	3	0.0021	Yes

Lower Unner

Pairwise Comparison Adjusted Wald Tests and Simultaneous C.I.'s of Proportion Difference

Adjusted Wald Test Test Method: Success Event: Nausea = Yes

Count Adjustment Value: 0

Comparis	on		Prop	Student Range		95.0% Conf	95.0% Conf
Groups	Count	Prop	Diff	Q	P-Value	Limit	Limit
Α	87	0.149					
- B	86	0.314	-0.165	3.618	0.0515	-0.322	0.001
- C	87	0.253	-0.103	2.369	0.3365	-0.256	0.054
- D	87	0.103	0.046	1.244	0.7966	-0.086	0.176
В	86	0.314					
- A	87	0.149	0.165	3.618	0.0515	-0.001	0.322
- C	87	0.253	0.061	1.243	0.7968	-0.115	0.234
- D	87	0.103	0.211	4.861	0.0033*	0.052	0.360
С	87	0.253					
- A	87	0.149	0.103	2.369	0.3365	-0.054	0.256
- B	86	0.314	-0.061	1.243	0.7968	-0.234	0.115
- D	87	0.103	0.149	3.610	0.0522	-0.001	0.293
D	87	0.103					
- A	87	0.149	-0.046	1.244	0.7966	-0.176	0.086
- B	86	0.314	-0.211	4.861	0.0033*	-0.360	-0.052
- C	87	0.253	-0.149	3.610	0.0522	-0.293	0.001

<sup>\*</sup> The proportion difference is significant at the 0.05 level.

## Pairwise Comparison Score Tests and Simultaneous C.I.'s of Proportion Difference

Success Event: Nausco Nausea = Yes

Count Adjustment Value: 0

Comparis	on		Prop	Student Range		Lower 95.0% Conf	Upper 95.0% Conf
Groups	Count	Prop	Diff	Q	P-Value	Limit	Limit
Α	87	0.149					
- B	86	0.314	-0.165	3.695	0.0445*	-0.325	0.000
- C	87	0.253	-0.103	2.427	0.3149	-0.260	0.054
- D	87	0.103	0.046	1.293	0.7811	-0.089	0.184
_							
В	86	0.314	0.405	0.005	0.0445*	0.000	0.005
- A	87	0.149	0.165	3.695	0.0445*	0.000	0.325
- C	87	0.253	0.061	1.263	0.7907	-0.114	0.234
- D	87	0.103	0.211	4.982	0.0024*	0.055	0.364
С	87	0.253					
- A	87	0.149	0.103	2.427	0.3149	-0.054	0.260
- B	86	0.314	-0.061	1.263	0.7907	-0.234	0.114
- D	87	0.103	0.149	3.714	0.0429*	0.000	0.299
D	87	0.103					
- A	87	0.149	-0.046	1.293	0.7811	-0.184	0.089
- B	86	0.314	-0.211	4.982	0.0024*	-0.364	-0.055
- C	87	0.253	-0.149	3.714	0.0429*	-0.299	0.000
* The prope	ortion differer	nce is signif	ficant at the	e 0.05 level			
o prop	amoror	.cc .c olgi iii		0.00 10101.			

These two reports give p-values and simultaneous confidence intervals of the proportion difference using the adjusted Wald and the Score methods. In most cases the differences between the results of these two methods are minor.

## Student Range Q

This is the value of the test statistic.

## P-Value

The p-value is the probability of rejecting the null hypothesis that the proportions are equal. This probability is adjusted for the fact that you are conducting several hypothesis tests.

## **Confidence Limits**

These are the lower and upper confidence limits for the simultaneous, two-sided confidence intervals of the difference of the proportions shown on this line of the report.

	vent:	inause	a = Yes			
Comparis	on		Prop	Angular Trans	Student Range	
Groups A	Count 87	Prop 0.1494	Diff	Diff	Q	P-Value
- B	86	0.314	-0.165	-11.153	3.631	0.0502
- C	87	0.253	-0.103	-7.318	-2.389	1.0000
- D	87	0.103	0.046	3.880	1.267	0.7896
В	86	0.3140				
- A	87	0.149	0.165	11.153	3.631	0.0502
- C	87	0.253	0.061	3.835	1.249	0.7952
- D	87	0.103	0.211	15.033	4.894	0.0030*
С	87	0.2529				
- A	87	0.149	0.103	7.318	2.389	0.3290
- B	86	0.314	-0.061	-3.835	1.249	0.7952
- D	87	0.103	0.149	11.198	3.656	0.0479*
D	87	0.1034				
- A	87	0.149	-0.046	-3.880	-1.267	1.0000
- B	86	0.314	-0.211	-15.033	4.894	0.0030*
- C	87	0.253	-0.149	-11.198	-3.656	1.0000

This report gives the p-values of the proportion difference using the angular transformation (arcsin square-root).

## Student Range Q

This is the value of the test statistic.

## P-Value

The p-value is the probability of rejecting the null hypothesis that the proportions are equal. This probability is adjusted for the fact that you are conducting several hypothesis tests.

Pairwise Comparison Score Tests and Simultaneous C.I.'s of Odds Ratio

Test Method: Score Test
Success Event: Nausea = Yes

Count Adjustment Value: 0

Comparis	on		Odds	Student Range		Lower 95.0% Conf	Upper 95.0% Conf
Groups	Count	Prop	Ratio	Q	P-Value	Limit	Limit
<b>A</b> _	87	0.149					
- B	86	0.314	0.384	3.629	0.0504	0.148	1.000
- C	87	0.253	0.519	2.407	0.3224	0.196	1.380
- D	87	0.103	1.523	1.290	0.7821	0.484	4.769
В	86	0.314					
- A	87	0.314	2.605	2 620	0.0504	1.000	6.762
				3.629			
- C	87	0.253	1.352	1.261	0.7915	0.572	3.192
- D	87	0.103	3.966	4.823	0.0036*	1.381	11.298
С	87	0.253					
- A	87	0.149	1.927	2.407	0.3224	0.725	5.107
- B	86	0.314	0.740	1.261	0.7915	0.313	1.748
- D	87	0.103	2.933	3.642	0.0492*	1.003	8.516
D	87	0.103					
- A	87	0.149	0.657	1.290	0.7821	0.210	2.066
- B	86	0.314	0.252	4.823	0.0036*	0.089	0.724
- C	87	0.253	0.341	3.642	0.0492*	0.117	0.997

<sup>\*</sup> The odds ratio is significant at the 0.05 level.

This report gives the p-values and simultaneous confidence intervals of the odds ratios using the adjusted Wald and the Score methods.

## Student Range Q

This is the value of the test statistic.

## P-Value

The p-value is the probability of rejecting the null hypothesis that the odds ratio is equal to one. This probability is adjusted for the fact that you are conducting several hypothesis tests.

## **Confidence Limits**

These are the lower and upper confidence limits for the simultaneous, two-sided confidence intervals of the odds ratios of the proportions shown on this line of the report.

## **Example 10 – Multiple Comparisons versus a Control**

This example will generate a set of simultaneous, many-to-one multiple comparisons of data in Table 1 (page 1271) of Agresti et al. (2008). The data presents the results of a study in which 347 subjects are randomly separated into four groups. These groups received four different treatments (A, B, C, and D). In this example, Group D is the control (placebo).

At the end of the study people, the number in each group who had experienced the side-effect of nausea was tabulated. The result of this tabulation is given below.

	<u>Naı</u>	<u>isea</u>
<b>Treatment</b>	No	Yes
A	74	13
В	59	27
C	65	22
D	78	9

A Pearson Chi-Square test on the above counts resulted in a p-value of 0.002. The next question was to find out which treatment groups were different from the control group? In order to answer this question, the researchers decided to construct a table of simultaneous confidence intervals for the differences between the three treatment groups and the control group. Two statistical methods are available to generate these confidence intervals: Dunnett and Bonferroni. We will look at reports using both of these methods in this example. Also, we will look at the one-sided confidence intervals that can be generated with the Dunnett method.

Rather than enter the data on a dataset, it will be entered directly into the template window. You can make the appropriate entries yourself or you can load the completed template **Example 10** by clicking on Open Example Template from the File menu of the Contingency Tables (Crosstabs / Chi-Square Test) window.

## 1 Open the Contingency Tables (Crosstabs / Chi-Square Test) window.

- Using the Analysis menu or the Procedure Navigator, find and select the Contingency Tables (Crosstabs / Chi-Square Test) procedure.
- On the menus, select **File**, then **New Template**. This will fill the procedure with the default template.

## 2 Specify the data.

- Select the Variables tab.
- For **Type of Data Input** select **Two-Way Table**.
- Set the **Size** of the summary table as **4 Rows** and **2 Columns**.
- In the Two-Way Table of Counts, change the [Column Title] to Nausea.
- Also change the column labels from [Label 1] to No and from [Label 2] to Yes.
- Change [Row Title] to Treatment.
- Change the row labels from [Label 1] to A, from [Label 2] to B, from [Label 3] to C, and from [Label 4] to D.
- Enter the counts in the four rows of the first column as 74, 59, 65, and 78.
- Enter the counts in the four rows of the second column as 13, 27, 22, 9.

## 3 Specify the reports.

- Select the **Reports tab**.
- Check the **Show Individual Tables** box.
- Check the **Counts** box.
- Check the Row Percentages box.
- Check **Tests for Row-Column Independence**.
- Check Pearson's Chi-Square Test.

- 4 Specify the multiple comparisons.
  - Select the Multiple Comparisons tab.
  - Set the Success Category to Second Category.
  - Designate the Control group as the Last Group.
  - Check Two-Sided Dunnett Tests and C.I.'s versus a Control
  - Set the **Count Adjustment** to **1**.
  - Check Two-Sided Bonferroni Tests and C.I.'s versus a Control
  - Set the **Count Adjustment** to **1**.
  - Check Lower One-Sided Dunnett Tests and C.I.'s versus a Control
  - Set the **Count Adjustment** to **1**.
  - Check Upper One-Sided Dunnett Tests and C.I.'s versus a Control
  - Set the **Count Adjustment** to **1**.
  - Check Dunnett Score Tests and C.I.'s of Odds Ratios
  - Set the **Count Adjustment** to **0**.

## 5 Run the procedure.

• From the **Run** menu select **Run Procedure**. Alternatively, just click the great **Run** button.

The following reports will be displayed in the Output window.

## **Output**

Counts Tabl	e		
Treatment		Nausea	<u>a</u>
	No	Yes	Total
Α	74	13	87
В	59	27	86
C	65	22	87
D	78	9	87
Total	276	71	347

## **Row Percentages Table**

Treatment	<u>Nausea</u>						
<u>rreatment</u>	No	Yes	Total				
Α	85.1%	14.9%	100.0%				
В	68.6%	31.4%	100.0%				
С	74.7%	25.3%	100.0%				
D	89.7%	10.3%	100.0%				
Total	79.5%	20.5%	100.0%				

## **Tests for Row-Column Independence**

(Treatment by Nausea)

H0: "Treatment" and "Nausea" are independent.

H1: "Treatment" and "Nausea" are associated (not independent).

	Cl	ni-Square	Prob	Reject H0	
Test	Type	Value	DF	Level	at $\alpha = 0.05$ ?
Pearson's Chi-Square	2-Sided	14.662	3	0.0021	Yes

Two-Sided Dunnett Tests and C.I.'s versus a Control of Proportion Difference

Test Method: Adjusted Wald test using Dunnett's distribution

Success Event: Nausea = Yes

Control Group: D
Count Adjustment Value: 1

Compariso			Prop	Test Statistic		Lower 95.0% Conf	Upper 95.0% Conf
Groups	Count	Prop	Diff	Q	P-Value	Limit	Limit
D	87	0.103					
Α	87	0.149	0.046	0.880	0.3722	-0.075	0.165
В	86	0.314	0.211	3.437	0.0009*	0.065	0.346
С	87	0.253	0.149	2.553	0.0145*	0.012	0.280

<sup>\*</sup>Difference (proportion – control) is significant at the 0.05 level.

#### Two-Sided Bonferroni Tests and C.I.'s versus a Control of Proportion Difference

Test Method: Adjusted Wald test using Bonferroni distribution

Success Event: Nausea = Yes

Control Group: D
Count Adjustment Value: 1

Comparison			Prop	Test Statistic		Lower 95.0% Conf	Upper 95.0% Conf
Groups	Count	Prop	Diff	Q	P-Value	Limit	Limit
D	87	0.103					
Α	87	0.149	0.046	0.880	1.000	-0.077	0.167
В	86	0.314	0.211	3.437	0.002*	0.062	0.349
С	87	0.253	0.149	2.553	0.032*	0.009	0.283

<sup>\*</sup>Difference (proportion – control) is significant at the 0.05 level.

#### Lower One-Sided Dunnett Tests and Simultaneous C.I.'s versus a Control of Proportion Difference

Test Method: Adjusted Wald test using Dunnett's distribution

Success Event: Nausea = Yes

Control Group: D
Count Adjustment Value: 1

Comparison			Prop -	Test Statistic		95.0% Conf
Groups	Count	Prop	Control	Q	P-Value	Limit
D	87	0.103				
Α	87	0.149	0.046	0.880	0.372	-0.060
В	86	0.314	0.211	3.437	0.001*	0.082
С	87	0.253	0.149	2.553	0.015*	0.028

<sup>\*</sup> Difference (proportion - control) is significant at the 0.05 level.

## Upper One-Sided Dunnett Tests and Simultaneous C.I.'s versus a Control of Proportion Difference

Test Method: Adjusted Wald test using Dunnett's distribution

Success Event: Nausea = Yes

Control Group: D
Count Adjustment Value: 1

Comparison			Prop -	Test Statistic		Upper 95.0% Conf
Groups	Count	Prop	Control	Q	P-Value	Limit
D	87	0.103				
Α	87	0.149	0.046	0.880	0.372	0.150
В	86	0.314	0.211	3.437	0.001*	0.329
С	87	0.253	0.149	2.553	0.015*	0.264

<sup>\*</sup> Difference (proportion - control) is significant at the 0.05 level.

These four reports give p-values and simultaneous confidence intervals of the proportion difference using the adjusted Wald test methods and Dunnett's distribution.

## **Test Statistic Q**

This is the value of the test statistic (Wald ratio).

#### P-Value

The p-value is the probability of rejecting the null hypothesis that the proportions are equal. This probability is adjusted for the fact that you are conducting several hypothesis tests.

## **Confidence Limits**

These are the confidence limits for the simultaneous confidence interval of the difference in the proportions shown on this line of the report.

Two-Sided Dunnett Tests and Simultaneous C.I.'s versus a Control of Odds Ratio

Test Method: Adjusted Score test using Dunnett's distribution

Success Event: Nausea = Yes

Control Group: D
Count Adjustment Value: 0

Comparison			Odds	Test Statistic		95.0% Conf	95.0% Conf
Groups D	Count 87	Prop 0.103	Ratio	Q	P-Value	Limit	Limit
Α	87	0.149	1.523	0.912	0.686	0.531	4.354
В	86	0.314	3.966	3.410	0.002*	1.505	10.388
С	87	0.253	2.933	2.576	0.027*	1.096	7.815

<sup>\*</sup> The odds ratio is significant at the 0.05 level.

This report give p-values and simultaneous confidence intervals of the odds ratio using the adjusted score test and Dunnett's distribution.

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#### **Test Statistic Q**

This is the value of the test statistic (Wald ratio for testing the null hypothesis that the odds ratio = 1).

## P-Value

The p-value is the probability of rejecting the null hypothesis that the ratio of the treatment group odds and the control group odds is one. This probability is adjusted for the make that several hypothesis tests are being made.

## **Confidence Limits**

These are the confidence limits for the simultaneous confidence interval of the odds ratio of the group proportion shown on this line with the control group.