

# Week 3

Monday, 21 January 2019

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## Type 1 error control

- $5e-2$  typical  $\alpha$
- Multiple comparison raise type I to well beyond 5%
- ANOVA  $2 \times 2 \times 2$ , 7 tests results in type 1 error of  $1 - (0.95)^7 = 30\%$
- Bonferroni correction for multiple tests  $\alpha/n$
- Holm or Pocock correction is a bit better than Bonferroni
- Optional stopping: start with small sample and  $p > 0.05$ , increase sample size until  $p < 0.05$ , bad if no type one error control

## Positive predictive value

- B A D A D
- A key point in proper statistical analysis is to test a hypothesis with evidence (data) that was not used in constructing the hypothesis
- Low PPV will happen when researchers examine mostly studies where the null-hypothesis is true, with low power, or when the Type 1 error rate is inflated due to p-hacking or other types of bias. Publication bias, power, and Type 1 error rates together determine the probability that significant results in the literature reflect true effects

## Optional stopping

- 1 C B B C B D C C
- "With a large enough sample size, the p-value for every simulation drops to zero (if there's a true effect)"
- Optional analysis can lead to high type 1 error even if keeping  $\alpha < 0.05$  for each look
- Pocock boundary or sequential analysis can help

## Pre-registration

- Control type 1 error rate by stating hypothesis before getting data
- If you look at data and create hypothesis the randomness of this data can't be accounted for
- Using a covariate only because it reduces the p-value can lead to studies that lack evidential value
- Confirmatory vs. exploratory research
- HARKing: Hypothesizing After the Results are Known

thinking: hypothesizing after the results are known

- De Groot 1956 : "When exploring data, you can perform a hypothesis test but you cannot test and hypothesis"
- Pre-register
  - Justify sample size (stopping rule)
  - IV: Independent variables
  - DV: dependent variables
  - Analysis plan( $\alpha$ , data cleaning, power)
  - Design - Pre-register - Collect - Analyse - Publish

#### Exam

- **B C B BX C**