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(new slides only)

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PRACTICAL INFORMATION

Major news:

- last home assignment returned in Friday's lab 1-4pm,
- you need to notify me about your choice on midterm (by Monday).

Topics today:

- Exam: MONDAY 10/12, 9AM-12PM,
AVC Lecture Theatre A,
 - * exam practical remarks,
 - * exam questions (types, calculations),
- Evaluation:
 - * I'll leave at 2:40 to let you do the official evaluation,
 - * +another evaluation form for more specific feedback,
- Review topics — next slide,
- Sample problems — pick from these:
 - * final 2011: 2 (ANOVA) + study description,
 - * final 2012: 1 (1-sample), 2 (two-way tables),
 - * final 2013: 1 (midterm type question),
 - * final 2014: 1 (descriptive stats/two-sample inference),
2 (two-way table/proportion data), 3 (regression)
— Q1+Q3 have already been posted for lab sessions.
- Your questions...

TOPICS FOR LECTURE

Review topics: pick from these!

- outline of statistical analysis (partly new slides: 14L–6/7),
- use of graphs (new slide: 14L–8),
- statistical models (new slides: 14L–9,10),
- general statistical tests (new slide: 14L–11),
- how to find P -values and percentiles (6L–13),
- interpretation of P -values (review slide: 13L–18),
- use of t -distribution percentiles (review slide: 13L–19),
- completely randomized design and block design (2L–9/10),
- binomial setting (4L–10),
- one- or two-sided (6L–6),
- testing by confidence interval (6L–7),
- inference for proportions — overview/single/two (7L–11,12/13/15),
- nonparametric (distribution-free) methods (8L–2),
- sign test (8L–3),
- sample size based on estimation accuracy/power (8L–14/16),
- errors of type I–II and power (8L–15),
- two-way tables: models, estimation and hypotheses (9L–8/9),
- after the ANOVA table: LSD & Bonferroni (10L–12/13),
- use of residuals for model check (12L–2/3; 13L–13),
- overview 1-way & 2-way ANOVA (13L–16),
- correlation vs. regression (12L–7).

EXAM PRACTICAL REMARKS

Start time and no. questions depends on your midterm choice:

- * use midterm: start at 10am, 2 questions — 35%,
- * drop midterm: start at 9am, 3 questions — 50%.

All aids (books and notes and calculators) are allowed,
— except a computer or computer-like device (tablet or smartphone).

The 2 or 3 questions have almost equal weight (with points indicated) — use your time reasonably! (no extra time!)

Some hints and advices: (to use or not...)

- layout: essential requirements are
 - * readability,
 - * clear distinction between what is *in* your answer and what is not,— don't write first a draft and then a final version,
- conclusions should be part of all analyses,
- statistical model should be part of all data analysis,
- explicit calculations may prevent loss of points due to typing errors (or the like),
- errors: if you realize an error and do not have time to correct it: write what is wrong, what should have been done and how the error would affect the result.

EXAM QUESTIONS

2 or 3 major questions, with subquestions — possible types:

- choice of statistical model and analysis —
 - * carry out analysis when calculations manageable (see below),
 - * or base analysis on Minitab print + extra calculations,
 - * or outline analysis if calculations not manageable,
- probability calculations manageable (see below),
- multiple choice (one or several correct answers).

Calculations by hand (calculator):

- manageable without data entry into calculator,
- no large summations,
- examples of possible calculations:
 - * simple probabilities (e.g., $1-p$, $(1-p)^n$, simple binomial),
 - * standardization in normal distribution,
 - * normal approximation for binomial,
 - * t -test and CIs (given suitable estimates),
 - * backtransformation of estimates to original scale,
- examples of too complex calculations:
 - * statistical analysis of normal models without calculation help (given statistics or computer output),
 - * probability plots, residual plots,
 - * X^2 -tests and rank-based nonparametric tests,
 - * power calculations.

TYPICAL FORMULAS FOR EXAM

List of formulas (non-exhaustive!) of relevance for exam:

1L: suspected outlier rule,

3L: probability rules (e.g.: addition, multiplication); means and variances for random variables,

4L: normal distrib.: calculation of probabilities and percentiles (incl. standardization, z -score);
binomial distrib.: calc. of simple prob., mean, stand.dev.,

5L: standard error (for mean),

6L: t -test and CI for 1-sample normal,

7L: t -test and CI for 2-sample normal; CI and test for 1 and 2 proportion(s),

8L: sign test; sample size for precision (1-sample normal/proportion),

9L: expected value (cell) for χ^2 -test,

10L: equal variance guideline; LSD-value; ANOVA table; t -test and CI for mean/difference between means,

11L: t -test and CI for regression parameters; ANOVA table; prediction,

12L: t -test for correlation,

13L: same as for 10L (one-way ANOVA).

OUTLINE OF STATISTICAL ANALYSIS

Data description:

- descriptive statistics: plots, tables, simple statistics,
- purpose:
 - * overview of the data,
 - * detect errors / “different” observations (outliers)
 - * focus attention on what’s relevant,

Statistical model: we formulate statistical models containing theoretical distributions and unknown parameters, in order to

- make clear the assumptions (and utilize them),
- let parameters (fixed, unknown numbers describing a population) represent issues of interest,

“All models are approximations, but some are useful” (Box).

Estimation: our information about the parameters from the observed data is summarized in statistics or estimates:

- quantities calculated from the data to give possible parameter values,
- aim of statistical methodology: obtain estimates as close to true values as possible (though *never* equal to true values),

- all estimates should be accompanied by a measure of uncertainty, such as standard error or confidence interval.

Model check:

- comparison of observed distribution and assumed theoretical distribution (using estimated parameters),
- methods: graphical (plots) or numerical (tests),
- if model unsatisfactory, *start over with new model*¹,

Hypothesis testing:

- formulate, using model parameters, null hypothesis H_0 (model simplification) and alternative hypothesis H_a ,
- the test statistic and associated P -value summarize our confidence *against null hypothesis*, which we may *reject* (low P) or *not reject* (high P).

Final Model:

- simplest possible after model reduction,
- if necessary, re-estimate model parameters (+ CI).

Conclusion / Presentation:

- summary of test results,
- illustrations of implications of the final model, e.g. prediction; also, presentation of estimates (with SE or CI).

¹ For less serious violations of model assumptions, it may alternatively be reasonable to *proceed with caution*.

GRAPHS IN STATISTICAL ANALYSIS

Graphs have different purposes:

- Descriptive: show the shape of the distribution in a dataset,
 - * dotplot and stemplot (raw data),
 - * histogram (grouped raw data),
 - * boxplot (schematic for descriptive statistics),
 - * scatterplot (raw data, 2 variables),

note: small datasets best illustrated by raw data plots, and more data \Rightarrow more schematic/grouped plots,
- Model check: graphical assessment of one or more model assumptions,
 - * normal probability plots (check normal distribution within groups/samples),
 - * residual plots (check different assumptions in normal models),
- Presentation: graphical display of estimates (possibly with measure of uncertainty) from (complex) analysis,
 - * group mean plots with error bars, based on model standard deviation ($\sqrt{\text{MSE}}$), (ANOVA models),
 - * fitted line plots (regression).

ABOUT STATISTICAL MODELS

What is a statistical model?

- a formal statement/description of the assumptions made for specific statistical inference(s), usually either
 - statistical hypothesis test(s),
 - confidence (or prediction) interval(s),
- the assumptions quantify the random variability in the data relative to model parameters (= constants representing the underlying population).

How to state/write a statistical model? (for the exam)

— choose between:

- formal notation with equations and explicit parameters, e.g.
 - i) 1-sample: X_i 's are i.i.d. and $\sim N(\mu, \sigma)$,
 - ii) regression: $Y_i = \beta_0 + \beta_1 \cdot x_i + \varepsilon_i$, with $\varepsilon_i \sim N(0, \sigma)$,
- descriptive statement, e.g.
 - i) one sample from a normal distribution with unknown mean and standard deviation,
 - ii) a linear relationship: $Y = \beta_0 + \beta_1 \cdot x + \text{error}$, where the errors are normally distributed with mean 0 and the same standard deviation,
- any mix (or variation) of these where assumptions are explicitly stated or clearly understood.

CHOICE OF STATISTICAL MODEL

Some useful questions to ask about the data:

- purpose of study?
- what is the observational unit/experimental unit/subject?
- response/outcome² or explanatory/predictor variable?
- continuous or categorical (including binary) variable?
- which variables/groupings/classifications should enter into the model? — some examples:
 - * a single sample (normal, binomial),
 - * two independent samples (normal, binomial, multinomial),
 - * several independent samples (one-way ANOVA, two-way table of counts),
 - * paired observations \Rightarrow single sample for differences,
 - * two-way classification (two-way table of counts),
- continuous variable (explanatory or response) to be used for prediction of another variable? (regression)
- two continuous response variables with no wish to predict one from the other? (correlation),
- transformation? (to achieve normal distribution, homogeneity of variance, linear relation).

² What defines a response variable is that it has (truly) random variation.

MULTI-PURPOSE STATISTICAL TESTS

Some statistical tests are specific to a single situation/use, e.g. tests for normality and rank-based tests. However, tests that bear the name of a probability distribution usually have multiple uses: ³

Name	Use(s) in course	Instances/Versions
z -test	normal distrib. inference with known σ binomial distrib. inference	1-sample z -test 2-sample ¹ z -test (barely covered) z -test for 1 and 2 proportions
t -test (“Student” t)	normal distrib. inference with unknown σ	1-sample and 2-sample ¹ t -tests t -test for regression parameters t -test for correlation coefficient t -test for (contrasts and) pairwise comparisons
χ^2 -test (chi-square)	inference for counts rank-based tests	2-way table tests for homogeneity and independence Kruskal-Wallis test
F -test	effects in normal distrib. models	linear regression (slope) factorial effects (ANOVA)

¹ 2 independent samples

Relations between tests:

- t -test (df) with very large df $\approx z$ -test,
- z -test squared $\sim \chi^2(\text{df}=1)$ -test,
- t -test (df) squared $\sim F(\text{df}_1 = 1, \text{df}_2 = \text{df})$ -test.

³ The table shows examples from VHM 801 only, many more exist for other statistical models/procedures!