

PSY 503: Foundations of Psychological Methods  
Lecture 14: Hypothesis Testing II

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# One-sample vs. two-sample tests

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- **One-sample tests**

- $H_0$  : population mean equals a specific value  $\mu_X$
- e.g., the average self-reported level of happiness in New Jersey on a scale from 0-100 is 70; the average amount of sleep in the U.S. is 7 hours per night

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- **Two-sample tests**

- $H_0$  : the means of two populations equal each other
- e.g., test whether the observed difference between treatment and control groups is likely to arise by random chance alone

# One-sample tests

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- Let the *alternative hypothesis*  $H_1 : \mu_X \neq 0.5$

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- Proportion of Biden's supporters in the sample is  $\bar{X}_n = \frac{550}{1018} = 0.54$
- Question is: is this difference between sample proportion and hypothesized proportion statistically significant?

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  - If the variable was not Bernoulli, we would have estimated the variance of  $\bar{X}_n$  using the sample variance

## Proceed with hypothesis testing

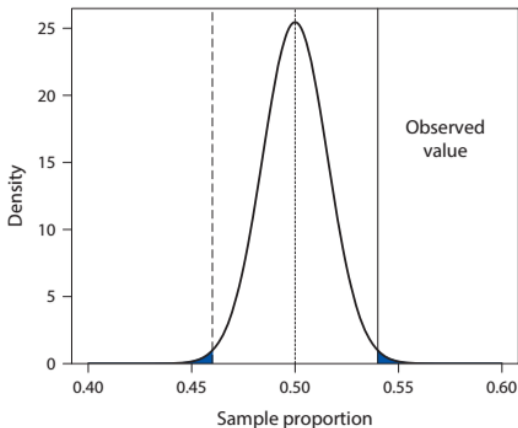
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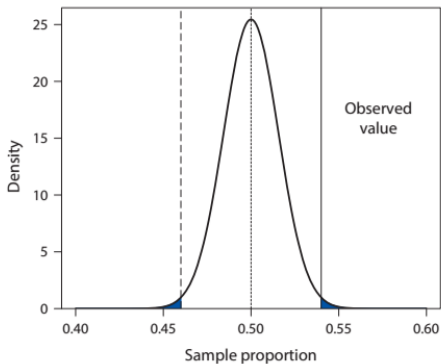
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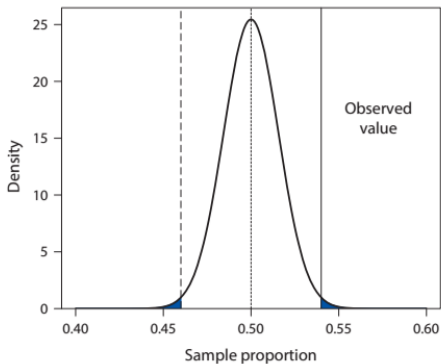


## Calculate p-value



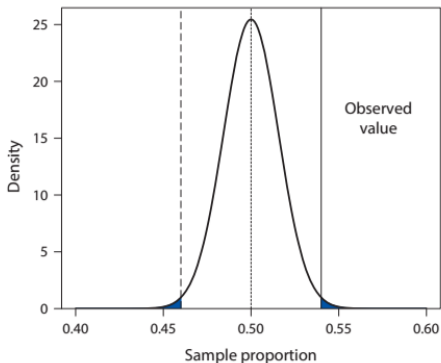
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- $p = .01017$



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- What if our alternative hypothesis was  $\mu_X > 0.5$  instead of  $\mu_X \neq 0.5$ ?
- No need to consider the possibility of extremely small values
- $p = \frac{\text{two sided p-value}}{2} = .005085$

# Test Statistics

## z-statistic (z-test)

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- Using the z-score instead of the sample mean for the Biden study yields the exact same result
  - Let's try this out in R

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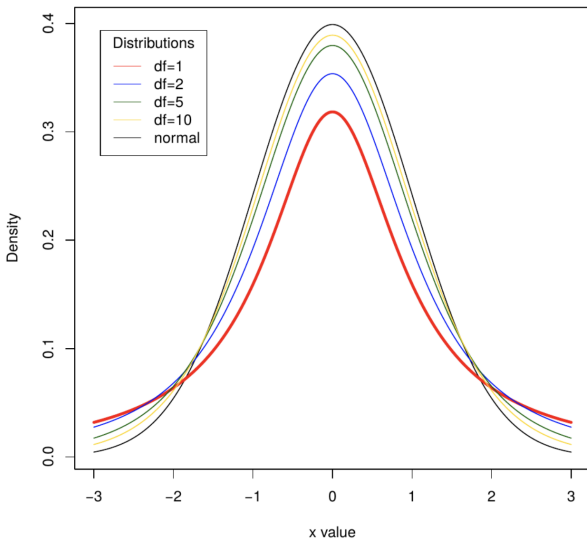
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  - In small samples, the t-distribution looks like the normal distribution but has fatter tails
  - In large sample, t-distribution becomes the normal distribution, therefore t-statistic and z-statistic yield the same p-values

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Comparison of t Distributions



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- In large samples: no matter the distribution of  $X$ , z-test and t-test produce same answer
- In small samples: t-test can be used (but not z-test) **if and only if**  $X$  is normally distributed

## p-values vs. confidence intervals



## P-values vs. CIs for hypothesis testing

- P-values and CIs yield the exact same conclusion:
  - Reject the null if CI (confidence level  $1 - \alpha$ ) does not include  $\mu_0$
  - Reject the null if  $p < \alpha$

# Advantages of reporting CIs (instead of or in addition to p-values)

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- CIs carry information about the magnitude of the effect
- p-values don't
- CIs superior in this sense!

## one-sample t-tests in R

Back to R studio

# Two-sample tests

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- Open R Studio

# Statistical Power and Power Analysis

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- This implies that the more statistical power we have, the greater the probability that the study will detect a departure from the null hypothesis, if the null hypothesis is false

# Power analysis

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- Statistical power is a function of the sample size and the variance of  $X$
- Power analysis is used to determine the smallest sample size necessary to estimate the parameter with enough precision that its observed value is distinguishable from the parameter value assumed under the null hypothesis



## Power analysis: Applications

- e.g., determine the sample size of an experiment to detect an effect of a certain size to reject the null that there is no effect
- Power analyses in pre-registrations: a priori decision about sample size
- Power analyses often require for research grant applications to justify budget

## Power analysis:

- Let's run a power analysis in R