

# Significance Testing and Errors

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## Clicker Question

After taking a SAT review course, those who scored below 250 improved their scores by an average of 30 points. This improvement

- A. Must be attributed to the quality of the review course
- B. Probably represents the hot hand phenomenon
- C. Is likely an instance of regression to the mean
- D. Must be due to the students trying harder

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## Clicker Question

A study based on a sample of 100 UCSD students reported a difference in interest in partying between men and women ( $p < .01$ )

- This result is not reliable because of the small sample size
- This result is not reliable because of the small p-value
- There is less than 1 in 100 likelihood that there is a difference in the actual population
- There is less than 1 in 100 likelihood that the difference in the sample is due to chance

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## Clicker Question

A study showing a positive correlation between age and interest in the Beatles reports  $p < .01$ .

This means

- A. There is little correlation between age and interest in the Beatles
- B. The correlation is highly important
- C. The correlation has low significance
- D. There is less than 1 in 100 chance that the correlation in the sample is due to chance

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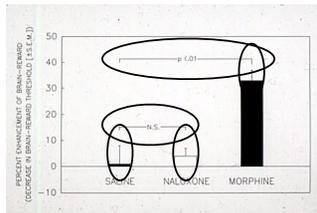
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## Showing Statistically Significant Differences with Error Bars

- Error bars can be used to identify 1 or more standard deviations above and below the mean
- If the error bars overlap, the difference is not statistically significant
- If they do not, the difference may be statistically significant




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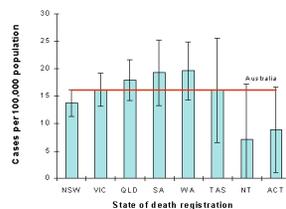
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## Showing Statistical (non)-Significance with Error Bars

- The bar graph to the right shows suicide rates of people between 15 and 24 in the different States and territories of Australia
- Error bars show 95% confidence interval
- No differences are statistically significant




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## Non-significant Difference versus No Difference

- If the difference in your sample is not significant, you conclude that you cannot tell whether there is actually a difference in the real population
  - There may be one, but the power of your test was too weak to find it

### **No significant difference does not mean there is no difference**

There may well be a difference, but one that has not been detected given the tests employed

All we can say is that we have not detected any difference

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## Clicker Question

If the attempt to find a difference in means based on a sample is reported to be non-significant, that means

There is no difference between means in the actual population

The probability that the null hypothesis was true was less than 5%

No difference between the means in the actual population has been detected

The result is not important

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## Caught Between Two Errors

Type I error (over confidence): Concluding there is a difference between means when there is none

Use higher significance levels: instead of requiring only  $p < .05$ , require  $p < .01$  or even  $p < .001$

Type II error (false humility): Concluding there is no difference between means when there is one

Use a larger sample, which has a greater chance of finding a significant difference if one is to be found

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## Two dangers - 2

	$H_0$ is true	$H_0$ is false
Did not reject $H_0$	<b>Correct failure to reject</b>	<b>Type II error (<math>\beta</math>)</b>
Did reject $H_0$	<b>Type I error (<math>\alpha</math>)</b>	<b>Correct rejection</b>

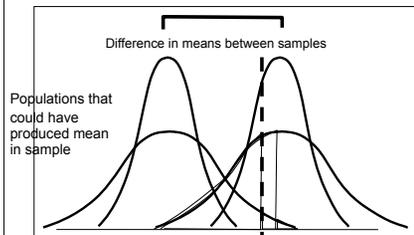
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## $\alpha$ and $\beta$ levels

- $\alpha$ -level is the probability of rejecting the null hypothesis when it is true
  - Statistical significance and p-value
- $\beta$ -level is the probability of failing to reject the null hypothesis when it is false
  - $(1 - \beta)$  is probability that the researcher will correctly reject the null when the null is indeed false
  - The statistical *power* of the test

11

## Two types of error - 2



Reduce type I error by increasing p-value

Increase Type II error

Increase sample size to reduce Type II error

Type I error  Type II error

12

## Clicker Question

Under what conditions should one focus more on reducing type II errors than type I errors?

- A. When it is critical not to claim a difference when there isn't one
- B. One should always be more concerned with type I errors
- C. When it is critical not to miss a difference when there is one
- D. When there is little worry about being wrong

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## Clicker Question

In which type of situation would you most likely expect that a Type II error has been committed?

- When the difference between means in a small or moderate-sized sample is not found to be statistically significant
- When an extremely large sample has been used
- When the difference between means in a sample has been found to be significant ( $p < .01$ )
- When the difference between means in an extremely large sample is not found to be statistically significant

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## Clicker Question

To reduce the likelihood of a Type II error, one should

- Always insist on using p-values  $< .01$
- Not worry about the p-value and just look at the differences produced in the sample
- Use a large enough sample so that if there is a difference, it will produce a significant difference in the sample
- Use a small sample since then if there is a significant difference, there is likely to be a large difference in the real population

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## Science without Error?

One can reduce the risk of type I and type II errors to whatever level one desires if one

- insists on a small enough p-value
- uses a large enough sample

But one cannot eliminate the risk of error

It is always possible that there is no difference in means despite obtaining a significant result in one's sample

It is always possible that there is a real difference in means, but the difference in the sample is not significant

This is one more example of how scientific knowledge remains fallible!

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## Clicker Question

Is the following a good argument for confirming a correlational claim based on a sample:

If there is a difference between means in the population, the result in the sample will be statistically significant ( $p < .X$ )

The result in the sample is statistically significant ( $p < .X$ )

∴ There is a difference between means in the population

Yes, the argument is valid

Yes, the argument is sound

No, the argument affirms the consequent

No, the argument denies the antecedent

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## The Logic of Correlational Research

To confirm or falsify a correlational claim based on a sample, we use *modus tollens*. The first premise in each case, though, is different

Confirming a correlational claim:

If there is *no* difference between means in the population, then there will *not* be a statistically significant ( $p < ?$ ) difference in my sample

There is a statistically significant difference ( $p < ?$ ) in means in my sample

∴ There is a difference between means in the population

We pick the level of significance in the first premise according to how great a risk of error in our conclusion we can accept

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## The Logic of Correlational Research - 2

Falsifying a correlational claim

If there is a *detectable* difference between means in the population, then there will be a statistically significant difference ( $p < ?$ ) in my sample

There is no statistically significant difference ( $p < ?$ ) in means in my sample

∴ There is no *detectable* difference between means in the population

The truth of the first premise depends upon using a large enough sample

NOTE: The conclusion refers to *DETECTABLE* differences

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