

Statistical Significance Testing

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Key Terms

- Population
- _____
- Descriptive statistics
- _____ statistics
- _____

Chance (or Probability) and Error

- Probability of statistical event occurring due simply to _____ in characteristics of samples of given sizes selected randomly from population
- AKA random _____ error
- Differences between sample characteristics and characteristics of larger population
- Caused merely by random fluctuations, or _____, involved in process of selecting random samples from population
- When we randomly select two samples of same size from same population likely to find differences between these two samples

Walkup's First Laws of Statistics

- Law No. 1
 - Everything _____ with everything, especially when the same individual defines the variables to be correlated
- Law No. 2
 - It won't help very much to find a strong correlation between two variables that you don't understand well
- Law No. 3
 - Unless you can think of a logical reason why two variables should be connected as cause and effect, it doesn't help much to find a correlation between them.
 - For example, in Columbus, Ohio the mean _____ correlates very nicely with the _____ in the names of the months!

Hypotheses

- Unproven proposition that tentatively explains certain facts or phenomena
- _____ hypothesis
 - Statement about status quo
 - Indicates that no difference exists
 - Goal: _____ the null
- _____ hypothesis
 - Indicates that _____ difference exists

Null vs. Alternative Hypotheses

❖ _____ hypothesis that the mean is equal to 0

$$H_0 : \mu = 0$$

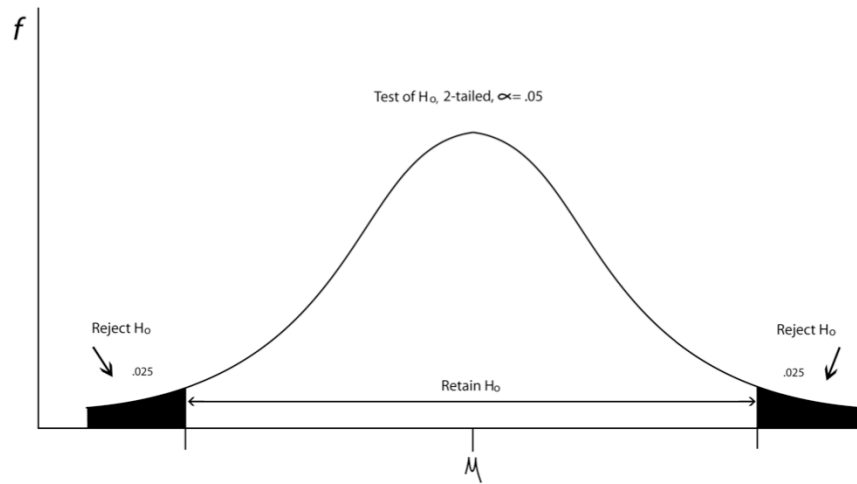
❖ Alternative hypothesis that the mean does _____ to 0 (i.e. _____-tailed test)

$$H_1 : \mu \neq 0$$

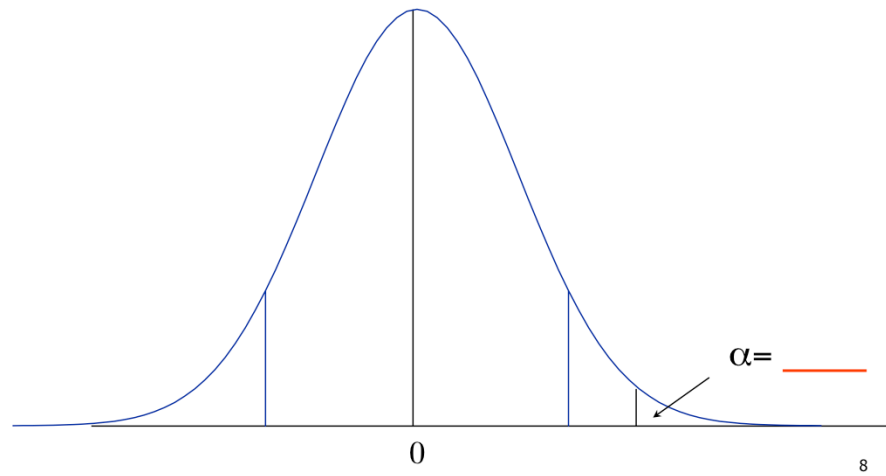
❖ Alternative hypothesis that mean is _____ than 0.0: (_____ -tailed test)

$$H_1 : \mu > 0$$

Two-Tailed Test



One-tailed Test



Type I and Type II Errors

	Accept null	Reject null
Null is true	Correct- no error	$\alpha = \frac{\text{error}}{\text{error}}$
Null is false	$\beta = \frac{\text{error}}{\text{error}}$	Correct- no error

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Statistical Significance

- Critical probability in choosing between the null hypothesis and the alternative hypothesis
- _____ Level (95% confident)
- _____ (risk of Type I error)
 - typically $p < \underline{\hspace{1cm}}$
 - Indicates probability that 95% of other samples randomly drawn from same population would not support null hypothesis

Statistical Significance (cont'd)

- Statistical significance
 - (p or p -value) that this result that arises in this sample is from chance alone and does not truly represent population
 - In other words, effect observed in sample data is not due to random or chance
- To determine statistical significance:
 - We must compare size of effect to our measure of random sampling error, which is usually a measure of

Statistical Significance (cont'd)

❖ Problem

- ❖ Because measures of statistical significance rely on standard error, and
- ❖ Standard error is greatly influenced by _____
- ❖ Large sample sizes often produce statistically significant results, even for small effects

❖ Example

- ❖ Comparing sample mean of 105 to population mean of 100
- ❖ With standard deviation of 15
- ❖ For sample of $n = 25$, $t = 1.67$, _____
- ❖ For sample of $n = 1600$, $t = 13.33$, p _____

Effect Size & Practical Significance

- Provides measure of statistical effect while minimizing role of sample size
- Calculated by essentially removing sample size from standard error
- Causes effect to be expressed in standard deviation units rather than standard error units
- Effect sizes provide a measure of _____ significance, using following guidelines:
 - d is measure size of difference between two groups
 - $d < .25$ is small
 - $.25 \leq d < .75$ is moderate
 - $d \geq .75$ is _____

That's all folks!

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