

Multiple testing survey (BIOL322), anonymous survey - it will close on Thursday Nov. 10 (5pm)
Results will be used to demonstrate the statistical concept of multiple testing

Don't forget our survey for a in-class statistical demonstration!!

<https://docs.google.com/forms/d/1qMjnycABtyKrF MKyJlrXGkbrKrxNXEBe7vTv95pGZi4/edit>

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One-sided *versus* two-sided tests

also known as

One-tailed *versus* two-tailed tests

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The statistical hypothesis testing framework is an intimate stranger

Most researchers know how to operate it!
But few know how it really works!

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Research question - Do other animals exhibit handedness as well? (Frog example, 18 individuals)

H₀: Right-handed and left-handed toads are equally frequent in the population.

H_A: Right-handed and left-handed toads are NOT equally frequent in the population.

The alternative hypothesis H_A is two-sided (or two-tailed). This just means that the alternative hypothesis allows for two possibilities:

[1] that the proportion is greater than 0.5, in which case right-handed toads outnumber left-handed toads in the population; OR

[2] that the proportion is less than 0.5 (i.e., left-handed toads predominate).

Neither possibility [1 or 2] can be ruled out before gathering the data, so both should be included in the alternative hypothesis.

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H₀: Right-handed and left-handed toads are equally frequent in the population.

H_A: Right-handed and left-handed toads are NOT equally frequent in the population.

The test statistic that we will use here is the number of right-handed frogs.

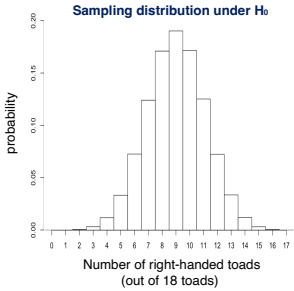
Remember that the test statistic is a number calculated from the data that is used to evaluate how compatible the observed (sample) data are with the result expected under random sampling from a statistical population in which the null hypothesis is true (i.e., the sampling distribution under H₀).

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H₀: Right-handed and left-handed toads are equally frequent in the population.

H_A: Right-handed and left-handed toads are NOT equally frequent in the population.

A perfect match with the null hypothesis would be 9 right-handed and 9 left-handed frogs but even when assuming the null hypothesis as true, the majority of values are different from this expectation (> 82%).



Sampling distribution under H₀

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Sampling distribution under H_0

So, the sampling distribution underlying the null hypothesis is the realm of values for the test statistics that are consistent with the null hypothesis.

Even in a world where H_0 is true, some values for the test statistic of interest are more **consistent** and some values are **less consistent** with H_0 .

What is **consistency**? compatible or in agreement with something (here H_0).

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H_0 : Right-handed and left-handed toads are equally frequent in the population.

H_a : Right-handed and left-handed toads are NOT equally frequent in the population.

RESULTS: 14 toads were found to be right-handed

According to the sampling distribution assuming H_0 as true, a total of 14 right-handed toads out of 18 is fairly unusual if the null hypothesis were to be true.

Sampling distribution under H_0

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H_0 : Right-handed and left-handed toads are equally frequent in the population.

H_a : Right-handed and left-handed toads are NOT equally frequent in the population.

RESULTS: 14 toads were found to be right-handed

Why should we then also count the more extreme values than the observed, i.e., 15, 16, 17 & 18?

Because they are even more rare to observe in the (theoretical) sampling distribution built assuming H_0 as true.

These values are even less consistent with H_0 is true.

Therefore, values more extreme than the observed count as evidence against H_0 as well.

Sampling distribution under H_0

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RESULTS: 14 toads were found to be right-handed

Why do we then also count the frequency of right-hand toads on the left side of the distribution that were 4 or more extreme?

$$\Pr[14 \text{ or more right-handed toads}] = \Pr[14] + \Pr[15] + \Pr[16] + \Pr[17] + \Pr[18] = 0.0155$$

$$+ \Pr[4 \text{ or less right-handed toads}] = \Pr[4] + \Pr[3] + \Pr[2] + \Pr[1] + \Pr[0] = 0.0155$$

$$= 0.031$$

Sampling distribution under H_0

H_0 : Right-handed and left-handed toads are equally frequent in the population.
 H_A : Right-handed and left-handed toads are NOT equally frequent in the population.

The alternative hypothesis H_A is two-sided (or two-tailed). This just means that the alternative hypothesis allows for two possibilities:

- [1] that the proportion is greater than 0.5, in which case right-handed toads outnumber left-handed toads in the population; OR
- [2] that the proportion is less than 0.5 (i.e., left-handed toads predominate).

Neither possibility [1] or [2] can be ruled out before gathering the data, so both should be included in the alternative hypothesis.

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Let's contrast the observed test statistic with the sampling distribution underlying H_0 .

Sampling distribution under H_0

$P=0.031$

P-value is a **measure of consistency** of the observed test statistic and more extreme values with the sampling distribution underlying H_0 .

Why should we also count the more extreme values than the observed? Because they are even rarer to observe in the sampling distribution assuming H_0 as true.

Therefore, values more extreme than the observed count as evidence against H_0 as well, thus assisting in measure whether the observed test statistic is consistent or not with H_0 .

If the p-value is high, then the observed sample is consistent with the general proposition of H_0 (i.e., number of right- and left-handed toads are the same).

If the p-value is low, then the observed sample is inconsistent with the general proposition of H_0 . And is more consistent with the proposition of H_A (i.e., number of right- and left-handed toads are NOT the same).

As we saw, high and low p-values are decided according to the significance value, alpha.

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H_0 : Right-handed and left-handed toads are equally frequent in the population.
 H_A : Right-handed and left-handed toads are NOT equally frequent in the population.

RESULTS: 14 toads were found to be right-handed

$$\Pr[14 \text{ or more right-handed toads}] = \Pr[14] + \Pr[15] + \Pr[16] + \Pr[17] + \Pr[18] = 0.0155 \times 2 = 0.031$$

In summary: this is clearly a two-tailed test:

we have no clear theoretical basis for predicting a deviation from the H_0 in one direction over the other direction.

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Rule: if you don't have a clear theoretical basis, always choose a two-tailed test

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Let's take a break - 2 minutes



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One-sided versus two-sided tests (toad example)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes values for the test statistic underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

- H_0 is rejected only if data depart from it in the direction stated by H_A .

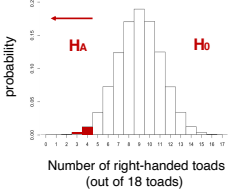
P-value is a **measure of consistency** of the observed test statistic and more extreme values with the sampling distribution underlying H_0 .

Number of right-handed frogs is smaller than expected by chance from a population where toads are 50%/50%

One-sided instead - so that it becomes easier to understand; though there is no clear theoretical basis for H_0 & H_A (left side):

H_0 : The number of right-handed is equal or greater than left-handed toads in the population.

H_A : The number of right-handed is smaller than left-handed toads in the population.



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One-sided versus two-sided tests (toad example)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes values for the test statistic underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

- H_0 is rejected only if data depart from it in the direction stated by H_A .

Number of right-handed frogs is greater than expected by chance from a population where toads are 50%/50%

One-sided instead - so that it becomes easier to understand; though there is no clear theoretical basis for H_0 & H_A (right side):

H_0 : The number of right-handed is equal or smaller than left-handed toads in the population.

H_A : The number of right-handed is greater than left-handed toads in the population.

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One-sided versus two-sided tests (human body temperature)

Two-sided:

H_0 : the mean human body temperature is 98.6°F.

H_A : the mean human body temperature is different from 98.6°F.

$\Pr[t < -5.44] + \Pr[t > 5.44] = 2 \Pr[t > \text{abs}(5.44)] = 0.000016$

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One-sided versus two-sided tests (human body temperature)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes test statistics values underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

- H_0 is rejected only if data depart from it in the direction stated by H_A .

One-sided instead - so that it becomes easier to understand; though there is no clear theoretical basis for H_0 & H_A (right side):

H_0 : the mean human body temperature is smaller or equal to 98.6°F.

H_A : mean human body temperature is greater than 98.6°F.

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One-sided versus two-sided tests (human body temperature)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes test statistics values underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

- H_0 is rejected only if data depart from it in the direction stated by H_A .

One-sided instead - so that it becomes easier to understand; though there is no clear theoretical basis for H_0 & H_A (left side):

H_0 : the mean human body temperature is equal or greater than 98.6°F.

H_A : mean human body temperature is smaller than 98.6°F.

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One-sided versus two-sided tests

The two-sample test: two- versus one-sided tests

Research question - Do spikes help protect horned lizards from predation (being eaten)? - perhaps large-spiked individuals carry extra weight and would not allow them to escape from predators as well as small-spiked individuals

H_0 : Lizards killed by shrikes and living lizard *do not differ* in mean horn length (i.e., $\mu_1 = \mu_2$).

H_A : Lizards killed by shrikes and living lizard *differ* in mean horn length (i.e., $\mu_1 \neq \mu_2$).

$\Pr[t < -4.35] + \Pr[t > 4.35] = 2 \Pr[t > \text{abs}(4.35)] = 0.000023$

This should be a two-tailed test – we have no clear theoretical basis for predicting a deviation from the H_0 in one direction over the other direction.

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One-sided versus two-sided tests (lizard)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes test statistics values underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

- H_0 is rejected only if data depart from it in the direction stated by H_A .

Although there is no theoretical basis to choose a two-sided test in this case, here are the one-tailed possible hypotheses:

One-sided instead – so that you understand though no clear theoretical basis for these (left side): t based on $(X_{killed} - X_{live})/SE$

H_0 : Lizards killed by shrikes have larger or equal mean horn length than living lizard (i.e., $\mu_{killed} \geq \mu_{living}$). t value is positive

H_A : Lizards killed by shrikes have smaller mean horn length than living lizard (i.e., $\mu_{killed} < \mu_{living}$). t value is negative

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One-sided versus two-sided tests (lizard)

- In an *one-sided* (or one-tailed) test, the alternative hypothesis includes test statistics values underlying the null hypothesis on only one side of the test statistic specified by the null hypothesis.

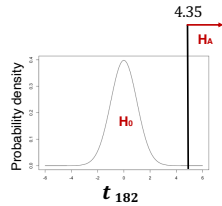
- H_0 is rejected only if data depart from it in the direction stated by H_A .

Although there is no theoretical basis to choose a two-sided test in this case, here are the one-tailed possible hypotheses:

One-sided instead – so that you understand though no clear theoretical basis for these (left side): t based on $(X_{killed} - X_{live})/SE$

H_0 : Lizards killed by shrikes have smaller or equal mean horn length than living lizard (i.e., $\mu_{killed} \leq \mu_{living}$). t value is negative

H_A : Lizards killed by shrikes have greater mean horn length than living lizard (i.e., $\mu_{killed} > \mu_{living}$). t value is positive



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Let's take a break - 2 minutes



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Rule: if you don't have a clear theoretical basis, always choose a two-tailed test

A fictional example where a one-sided test is preferable



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One-sided *versus* two-sided tests

For the three previous examples (as discussed) we had no clear theoretical basis for predicting a deviation from the H_0 in one direction over the other direction: *a two-sided test should be used.*

Let's describe a fictional study where such theoretical basis exists:

Imagine a study designed to test whether daughters resemble their fathers. Each out of 18 participants examines a photo of one girl and photos of two adult men (one of whom is the girl's father).

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One-sided *versus* two-sided tests

Let's describe a fictional study where such theoretical basis exists:

Imagine a study designed to test whether daughters resemble their fathers. Each out of 18 participants examines a photo of one girl and photos of two adult men (one of whom is the girl's father).

The only reasonable alternative hypothesis is that daughters indeed resemble their fathers more than expected by chance, i.e., why would we expect that daughters resemble their fathers less than other men?

H_0 : Participants pick the father correctly half of the time ($p = 1/2$).
 H_A : Participants pick the father more frequently than half of the time ($p > 1/2$).

H_0 : expected under pure guess (chance) alone

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One-sided *versus* two-sided tests

H_0 : Participants pick the father correctly half of the time ($p = 1/2$).
 H_A : Participants pick the father more frequently than half of the time ($p > 1/2$).

The only reasonable alternative hypothesis is that daughters indeed resemble their fathers more than expected by chance, i.e., why would they resemble their fathers less than other men?

A one-sided test here is justifiable because the values on the other side of the value stated in the H_0 are inconceivable for any other reason other than chance!!

i.e., it's not really conceivable that daughters would resemble their fathers less than they resemble randomly chosen men.

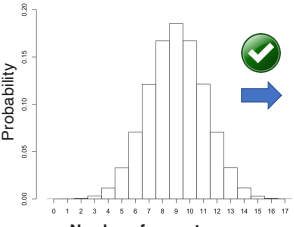
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One-sided *versus* two-sided tests

H₀: Participants pick the father correctly half of the time ($p = 1/2$).
 H_a: Participants pick the father more frequently than half of the time ($p > 1/2$).
 Let's say that 14 daughters out of 18 were paired correctly with their fathers.

$P = \Pr[\text{number of correct guesses} \geq 14]$
 $= \Pr[14] + \dots + \Pr[18]$
 $= 0.0155$ (i.e, assuming that H₀ is correct).

No need to multiply this probability by two as in the two-sided test cases, i.e., the probability only accounts for values in the one tail of the distribution under H₀. (jargon: "under H₀" = assume H₀ is true).



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One-sided *versus* two-sided tests – the differences in P-values

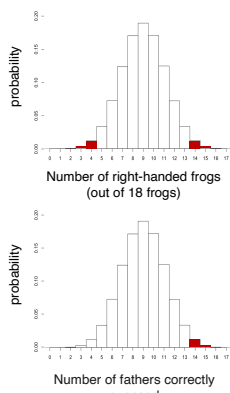
$\Pr[14 \text{ or more right-handed toads}] = \Pr[14] + P[15] + P[16] + P[17] + P[18] = 0.0155 \times 2 = 0.031$

This is a two-tailed test – we have no clear theoretical basis for predicting a deviation from the H₀ in one direction over the other direction.

$\Pr[14 \text{ or more right-handed toads}] = \Pr[14] + P[15] + P[16] + P[17] + P[18] = 0.0155$

This is a one-tailed test – we have clear theoretical basis for predicting a deviation from the H₀ in one direction over the other direction.

One-sided tests lead to smaller p-values, which increases statistical power.



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One-sided *versus* two-sided tests

Two-sided tests keep us honest!

What if we carried out a subsequent study to test whether daughters, when they marry, choose husbands who resemble their fathers?

The null hypothesis is that there is no resemblance, but what is the alternative hypothesis here then?

Should it be one-sided (husbands resemble fathers) or two-sided (husbands may resemble fathers OR husbands may not resemble fathers in contrast to chance alone)?

We should opt for a two-sided test here because there is no theoretical basis to establish one side over the other.

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One-sided *versus* two-sided tests

Two-sided tests keep us honest!

One researcher may have a clear theoretical basis for a particular one-sided hypothesis but another researcher may not.

We may be tempted to choose the side that provided us with greater probability of significant results (i.e., greater statistical power) - **Two-sided tests keep us honest!**

CONCLUSION: unless one has a clear theoretical basis to support a one-sided test, use a two-sided test.

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Rule: if you don't have a clear theoretical basis, always choose a two-tailed test

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