STAT:2010/4200
Statistical Methods and Computing

Introduction to Hypothesis Testing

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Introduction to Hypothesis Testing

Recall that statistical inference is using data contained in a sample to draw conclusions or make decisions about the entire population from which the sample is taken.

Two main goals of statistical inference

- estimation of unknown population parameters
- testing specific hypotheses about unknown population parameters

The purpose of hypothesis testing is to "assess the evidence provided by data about some claim concerning a population."*

* Moore, D.S. *The Basic Practice of Statistics*

Example:

I claim that my husband's resting pulse rate is 45 beats per minute. This is very low and would be typical of either a highly trained athlete or a sick individual.

To test my claim, you wish to measure his resting heart rate on 5 different occasions.

Here, the "population" of interest is all possible measurements of my husband's resting pulse rate. My claim may be interpreted as saying that the mean μ of this "population" of values is 45 beats per minute.

Suppose the measurements you get are:

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42   52   43   48  47
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The sample mean $\bar{x} = 46.4$. Does this provide evidence against my claim?

We will consider this question by asking what would happen if my claim were true and we repeated the sample of 5 measurements many times.

Suppose first that we knew that the standard deviation of measurements of my husband's resting heart rate was $\sigma = 4$ beats per minute.

- If the claim that $\mu = 45$ is true, the sampling distribution of $\bar{x}$ from 5 measurements is normal with mean $\mu = 45$ and standard deviation
$$\frac{\sigma}{\sqrt{n}} = \frac{4}{\sqrt{5}} = 1.79$$
- We can judge whether any observed $\bar{x}$ is surprising by finding it on this distribution.

Terminology of hypothesis tests

The *null hypothesis* is the statement being tested.

- The test is intended to assess the strength of evidence *against* the null hypothesis.
- Usually is a statement of "no effect," "no difference," "nothing going on."
- The null hypothesis is commonly symbolized as H_0.
- H_0 is a statement about an unknown population parameter.
- Example:
$$H_0: \ \mu \ = \ 45$$

The *alternative hypothesis* is the claim *for* which we are trying to find evidence.

- symbolized H_a

In the example about my husband's heart rate, your alternative hypothesis probably was

$$H_a: \ \mu \ > \ 45$$

The *p-value* of the test is the probability, computed assuming that H_0 is true, that the observed outcome would take a value as extreme as or more extreme than, what we actually observed.

- Small p-values are evidence against the null hypothesis.

The result of a hypothesis test is a decision. The possible outcomes are called

- Rejecting the null hypothesis
- Not rejecting the null hypothesis

Before we carry out the test, we must decide how strong we will require the evidence to be in order for us to reject H_0. We specify this in terms of a *significance level*.

- The significance level is how small we will require the p-value to be in order to reject H_0.
- symbol is α
- conventional choices are $\alpha = .05$ and $\alpha = .01$

Example: my husband's resting heart rate

We will choose $\alpha = .05$ as the significance level at which to carry out the test.

To find the p-value of our results, we will standardize $\bar{x}$ so we can use the normal table.

- Remember: the p-value is computed assuming H_0 is true, so the value of μ to use is the value stated in H_0.

$$\begin{aligned} z &= \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \\ &= \frac{46.4 - 45}{1.79} \\ &= 0.78 \end{aligned}$$

According to Table A, the probability of a value this large or larger is 0.218. We would say that for this test result

$$p = 0.218$$

Since this is *larger* than $\alpha = .05$, we cannot reject the null hypothesis. That is, we have decided that the evidence was not sufficient to reject my claim!

One-sided and two-sided tests of hypotheses

The hypothesis test we just conducted was *one-sided* test. We were interested only in showing that the value of the unknown parameter differed from that given in H_0 in one direction.

$$\begin{aligned} H_0 &: \mu = 45 \\ H_a &: \mu > 45 \end{aligned}$$

We might also have stated the hypotheses this way:

$$\begin{aligned} H_0 &: \mu \leq 45 \\ H_a &: \mu > 45 \end{aligned}$$

In specifying null and alternative hypotheses:

- There must be no overlap in the range of values included in the two hypotheses.
- All possible values of the unknown population parameter must be covered in one or the other of the two hypotheses.

Two-sided hypothesis tests

Example: We wish to compare fasting serum cholesterol levels in persons over 21 living in a group of islands in the South Pacific with typical levels found in the U.S.

We know that levels in adults over 21 in the US are approximately normally distributed with

- mean 190 mg/dl
- standard deviation 40 mg/dl.

We have no idea what the relative levels of serum cholesterol are on the islands as compared with the U.S.

We will assume that the levels on the islands are normally distributed with

- unknown mean μ
- known standard deviation 40 mg/dl

The hypotheses for our *two-sided* test are:

$$H_0 : \mu = 190$$
$$H_a : \mu \neq 190$$

Before we look at our data, we will decide on the *significance level* α for our test. Let us choose $\alpha = .05$.

We then perform blood tests on 100 adults from the islands and find that the sample mean level $\bar{x} = 181.5$ mg/dl.

To carry out our hypothesis test, we note that, if H_0 is true, the sampling distribution of $\bar{x}$ is normal with

$$\mu = 190$$
$$\sigma_{\bar{x}} = \frac{40}{\sqrt{100}} = 4$$

We will standardize the value of $\bar{x}$ that we observed to find out how likely we would have been to get a value as extreme as what we got, or more extreme, if H_0 were true.

$$\begin{aligned} z &= \frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \\ &= \frac{181.5 - 190}{4} \\ &= -2.125 \end{aligned}$$

We must find out what area under the standard normal curve lies

- to the left of -2.125
- *and* to the right of 2.125

The answer is .017 + .017 = .034.

This is the $p - value$ for the test. Since $p < .05$ we reject the null hypothesis and conclude that serum cholesterol levels are different among adult residents of the Pacific Islands than among adults in the U.S.

One sample t-tests

If we don't know the population standard deviation, then we

- estimate it with the sample standard deviation s
- compute a t statistic rather than a z statistic
- compare to a t distribution with the appropriate degrees of freedom

Example: If we do *not* assume that we know σ for serum cholesterol levels among residents of the Pacific Islands.

From the sample of 100 adults, we compute

$$s = 38.1\ mg/dl$$

We then compute

$$t = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$$

$$= \frac{181.5 - 190}{3.81}$$

$$= -2.231$$

We try to use Table C to find the area to the left of -2.231 and to the right of 2.231 under a t curve with 99 degrees of freedom.

The closest we can come is that under a t curve with 100 degrees of freedom, the area in one tail would be between .01 and .02.

Thus we conclude that the p-valueis somewhere between .02 and .04.

SAS can do a much better job for us! It would provide a p-value of .0279.

Thus, if we had chosen $\alpha = .05$, we would reject the null hypothesis.

Types of error in hypothesis testing

$H_0: \ \mu = \mu_0$

$H_a: \ \mu \neq \mu_0$

True state of the world

	H_0 is false	H_0 is true
Reject H_0	Correct!	Type I error
Do not reject H_0	Type II error	Correct!

$\alpha =$ P(reject H_0 | H_0 is true)
$\beta =$ P(fail to reject H_0 | H_0 is false)

or, put another way

$\alpha =$ probability of making Type I error
$\beta =$ probability of making Type II error

power $(1 - \beta) =$ probability of correctly rejecting H_0 when it is false; depends on our definition of H_a

Return to the example of my husband's resting heart rate.

- What value of $\bar{x}$ would have been required in order to reject

  $$H_0: \ \mu = 45$$

  in favor of

  $$H_a: \ \mu > 45$$

  if $\alpha = .05$?

For a standard normal, $z = 1.645$ cuts off the upper .05 area.

The corresponding value for the sampling distribution of $\bar{x}$ if H_0 is true is

$$\bar{x} = \mu + z\sigma$$

$$= 45 + 1.645 \ 1.79$$

$$= 47.9$$