

Presenting the results

STAT:5400 Computing in Statistics
Simulation studies in statistics, continued
Lecture 10
Sept. 23, 2016

What did you do and why? Before giving results, you must first give a reader enough information to appreciate them!

Based on a lecture by Marie Davidian for
ST 810A - Spring 2005
Preparation for Statistical Research
North Carolina State University
<http://www4.stat.ncsu.edu/~davidian/st810a/>

- State the *objectives* – Why do this simulation? What specific questions are you trying to answer?
- State the *rationale* for choice of factors studied, assumptions made
- Review all *methods* under study – be precise and detailed
- Describe *exactly* how you generated data for each choice of factors – enough detail should be given so that a reader could write his/her *own program* to reproduce your results!

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Some basic principles:

- Present only a *subset* of results (“Results were qualitatively similar for all other scenarios we tried.”)
 - i.e., don’t overwhelm the reader with a dozen tables of numbers that all carry the same message
- Present only interesting, useful information (“Relative biases for all estimators were less than 2% under all scenarios and hence are not shown in the table.”)
ritem The *mode of presentation* should be *friendly*...

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Tables

Tables are an obvious way to present results; *however*, some caveats

- Avoid zillions of numbers jam-packed into a table!
- Place things to be compared adjacent to one another so that comparison is easy
- Rounding...

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Rounding: Three reasons (Wainer, 1993)

- Humans cannot understand more than two digits very easily
- More than two digits can almost never be statistically justified
- We almost never care about accuracy of more than two digits

Wainer, H. (1993) Visual Revelations, *Chance Magazine*

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Examples

- “This year’s school budget is \$27,329,681.32” *or* “This year’s school budget is about 27 million dollars”
- “Mean life expectancy of Australian males is 67.14 years” *or* “Mean life expectancy of Australian males is 67 years”

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Statistical justification:

We are statisticians! For example

- Reporting Monte Carlo power – how many digits?
- *Design the study* to achieve the desired accuracy and report only what we can *justify as accurate*
- The program yields 0.56273
- If we wish to report 0.56 (*two digits*) need the *standard error* of this *estimated proportion* to be ≤ 0.005 so we can tell the difference between 0.56 and 0.57 or 0.58 ($1.96 \times 0.005 \approx 0.01$)
- $d = 0.005 = 1/\sqrt{4S}$ gives $S = 10000!$

Always report the standard error of entries in the table so a reader can gauge the accuracy!

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Bad table: Digits, “apples and oranges”

| | Sample mean | | Trimmed mean | | Median | |
|-----------|-------------|----------|--------------|----------|----------|----------|
| | Normal | t_5 | Normal | t_5 | Normal | t_5 |
| Mean | 0.98515 | 0.98304 | 0.98690 | 0.98499 | 0.99173 | 0.98474 |
| Bias | -0.01485 | -0.01696 | -0.01310 | -0.01501 | -0.00827 | -0.01526 |
| SD | 0.33088 | 0.33067 | 0.34800 | 0.31198 | 0.39763 | 0.35016 |
| MSE | 0.10959 | 0.10952 | 0.12116 | 0.09746 | 0.15802 | 0.12273 |
| Rel. Eff. | 1.00000 | 1.00000 | 0.90456 | 1.12370 | 0.69356 | 0.89238 |

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Good table: Digits, “apples with apples”

| | Normal | | | t_5 | | |
|----------|-------------|-----------|--------|-------------|-----------|--------|
| | Sample mean | Trim mean | Median | Sample mean | Trim mean | Median |
| Mean | 0.99 | 0.99 | 0.99 | 0.98 | 0.98 | 0.98 |
| Bias | -0.01 | -0.01 | -0.01 | -0.02 | -0.02 | -0.02 |
| SD | 0.33 | 0.35 | 0.40 | 0.33 | 0.31 | 0.35 |
| MSE | 0.11 | 0.12 | 0.16 | 0.11 | 0.10 | 0.12 |
| Rel. Ef. | 1.00 | 0.90 | 0.69 | 1.00 | 1.12 | 0.89 |