

Quantitative Applications for Data Analysis: Distributions & Hypothesis Testing

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Today's slides

Today's slides can be found here. Go to the "Quantitative Applications for Data Analysis" page, under Lectures, "Distributions".

<https://scinet.courses/1211>

Today's class

Today we are going to begin our adventure in the world of statistics.

- Distributions.
- R functions for calculating distributions.
- Hypothesis testing.
- Type I and type II errors.

As with all classes, please stop me if you have a question.

Statistics

To begin at the beginning: what is statistics?

- Statistics is a collection of techniques for empirically describing populations, collections of populations, and the relationships between them.
- Usually we do not have the complete population at our disposal, we only have a sample of the population.
- We use this sample to draw conclusions about the true population from which the sample was drawn, assuming that the sample is representative of the whole population.
- We also use the sample to perform tests to determine the relationship between different populations.

Right. No problem.

Data come from distributions

We usually use a probability distribution to model our data. What is a probability distribution?

- A probability distribution indicates the probability of a given event (or measurement, or observation) happening.
- There are two types of probability distributions:
 - ▶ discrete: data come in individual steps, there are no data points between those steps (flips of a coin, rolls of dice).
 - ▶ continuous: data are real numbers, with decimal places.
- All probability distributions have the following properties:
 - ▶ The sum of all probabilities equals one.
 - ★ Discrete: $\sum_i P(x_i) = 1$
 - ★ Continuous: $\int \rho(x) dx = 1$
 - ▶ One minus the probability of something is the probability of not something.
 $P'(x) = 1 - P(x)$

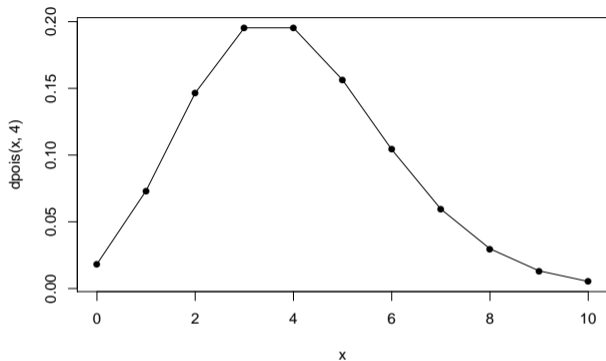
Discrete distributions

Coin toss:

$$P(x) = \begin{cases} 0.5, & x = \text{heads}, \\ 0.5, & x = \text{tails} \end{cases}$$

Roll of a die:

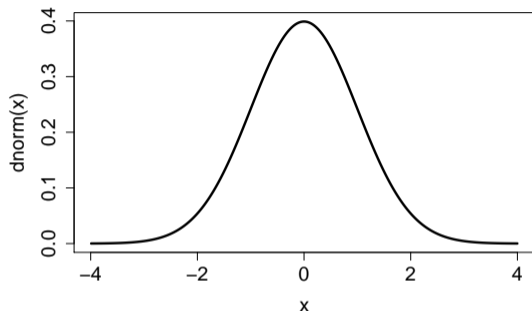
$$P(x) = \begin{cases} 1/6, & x = 1, \\ 1/6, & x = 2, \\ 1/6, & x = 3, \\ 1/6, & x = 4, \\ 1/6, & x = 5, \\ 1/6, & x = 6 \end{cases}$$



Poisson distribution ($\lambda = 4$):

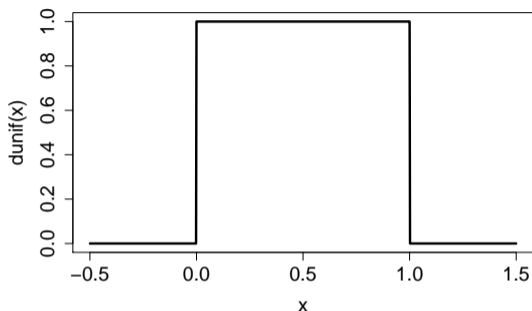
$$P(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

Continuous distributions



$$\rho(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

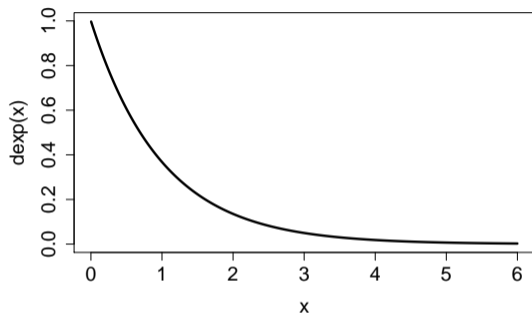
Gaussian



$$\rho(x) = \begin{cases} 1, & 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

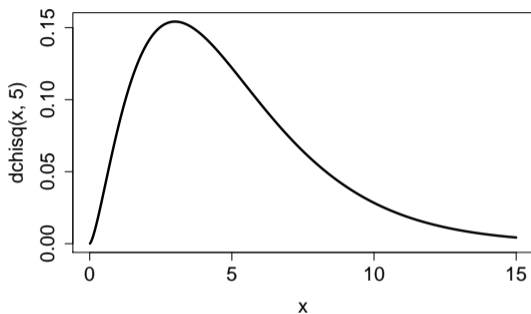
Uniform

Continuous distributions, continued



$$\rho(x) = \lambda e^{-\lambda x}$$

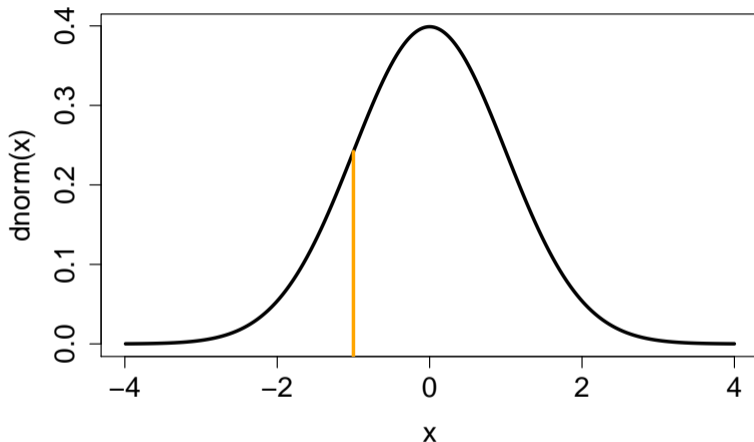
Exponential



$$\rho(x) = \frac{1}{2^{\frac{n}{2}}} \Gamma\left(\frac{n}{2}\right) x^{\left(\frac{n}{2}-1\right)} e^{-\frac{x}{2}}$$

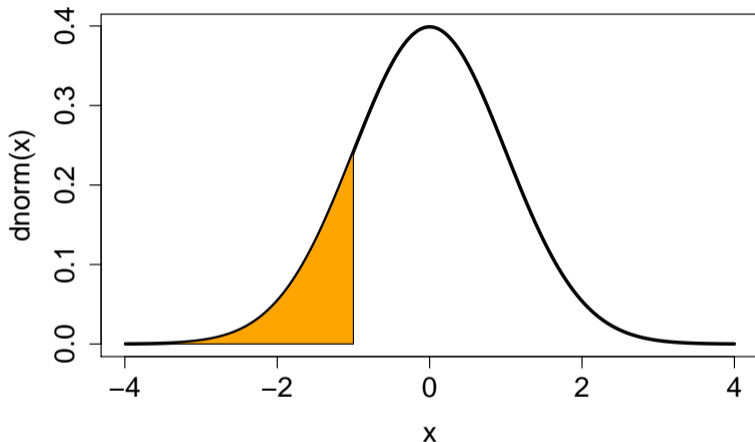
Chi-squared

Some distribution terminology



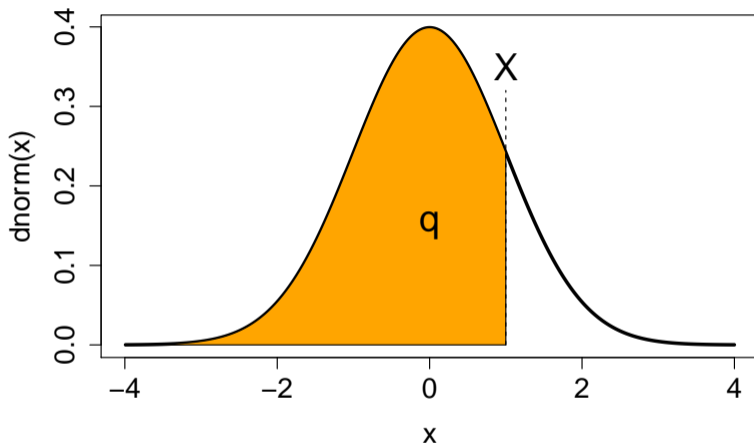
Probability density function (PDF), $\rho(x)$: the function which determines probability of getting a particular value, X , from a continuous distribution, $P(x = X) = \rho(x)dx$.

Some distribution terminology, continued



Cumulative distribution function (CDF): the probability of getting a particular value of x below a certain value, $P(x < X) = \int_{-\infty}^X \rho(x) dx$.

Some distribution terminology, continued more



Quantile function (QFn): given a probability q , the particular value of X such that $P(x < X) \leq q$.

Some more distribution terminology

Some terms you're all likely aware of.

- the Expectation value: $\langle f \rangle = E(f(x)) = \int_{-\infty}^{\infty} f(x)\rho(x)dx$.
- the mean: $\langle x \rangle = \int_{-\infty}^{\infty} x\rho(x)dx$.
- variance: $\sigma^2(x) = \langle (x - \langle x \rangle)^2 \rangle$
- Standard deviation: square root of the variance.

R comes with many built-in functions to calculate the usual quantities.

- `mean()`, `sd()`, `var()`
- `min()`, `max()`
- `range()`
- `summary()`

As usual, type "help(mean)" to learn how these functions can be used. Do NOT use these function names as variables!

The summary function

One of the more useful functions is 'summary'. It prints out basic statistics about the quantity in question.

```
>
> summary(trees)
      Girth      Height      Volume
Min.   : 8.30   Min.   :63   Min.   :10.20
1st Qu.:11.05   1st Qu.:72   1st Qu.:19.40
Median :12.90   Median :76   Median :24.20
Mean   :13.25   Mean   :76   Mean   :30.17
3rd Qu.:15.25   3rd Qu.:80   3rd Qu.:37.30
Max.   :20.60   Max.   :87   Max.   :77.00
>
```

Built-in datasets, an aside

R contains built-in datasets that can be used for practicing.

```
> data()
Data sets in package 'datasets':

AirPassengers      Monthly Airline Passenger Numbers 1949-1960
BJsales            Sales Data with Leading Indicator
BJsales.lead (BJsales) Sales Data with Leading Indicator
BOD                Biochemical Oxygen Demand
:
>
> str(faithful)
data.frame':  272 obs.  of 2 variables:
 $ eruptions: num 3.6 1.8 3.33 2.28 4.53 ...
 $ waiting  : num 79 54 74 62 85 55 88 85 51 85 ...
>
```

Type 'q' to get out of the 'data' menu. DO NOT use 'data' as a variable.

R distribution functions

R has a tonne of distributions built into it. The syntax for using the distributions is fairly consistent. To access a particular distribution, you use the following suffixes:

- Uniform: `unif`
- Normal: `norm`
- Binomial: `binom`
- Poisson: `pois`
- and many many others

To access particular functions associated with those distributions, you use the prefixes:

- Probability Distribution Function (PDF): `d`
- Cumulative Distribution Function (CDF): `p`
- Quantile Function (QFn): `q`
- Random sampling from the distribution: `r`

R distribution functions, continued

Distribution	suffix	PDF (d)	CDF (p)	QFn (q)	Sample (r)
Normal	norm	dnorm	pnorm	qnorm	rnorm
Uniform	unif	dunif	punif	qunif	runif
Exponential	exp	dexp	pexp	qexp	rexp
Poisson	pois	dpois	ppois	qpois	rpois
Binomial	binom	dbinom	pbinom	qbinom	rbinom

Note that most distributions take optional arguments which control their behaviour (use the 'help' function to get details on how to use these functions).

R distribution functions, examples

```
>
> # Normal distribution probabilities with
> # default values (mean = 0, sd = 1)
> dnorm(c(-2, 0, 2))
[1] 0.05399097 0.39894228 0.05399097
>
> # Normal distribution probabilities with
> # mean = 1, sd = 2
> dnorm(c(-2, 0, 2), mean = 1, sd = 2)
[1] 0.0647588 0.1760327 0.1760327
>
> # Value of normal distribution which
> # has a probability of 0.025
> qnorm(0.025)
[1] -1.959964
>
```

```
>
> # 4 random samples from the normal distribution
> # with default values (mean = 0, sd = 1)
> rnorm(4)
[1] -0.01890732 -1.51366406 1.00561637 -0.27690594
>
> # 4 random samples from the normal distribution
> # with mean = 1, sd = 2
> rnorm(4, mean = 1, sd = 2)
[1] 1.70841356 2.96691253 0.07857346 -0.87288538
>
> # 4 random samples from the Poisson distribution
> # with lambda = 20
> rpois(4, lambda = 20)
[1] 26 19 25 15
>
```

Applied examples

Suppose that a given collection of insects have weights that are normally distributed with a

- mean of 17.46 grams and
- variance of 75.67 grams².

What is the probability that a randomly chosen insect within the collection weighs more than 19 grams?

We follow these steps:

- We use the cumulative distribution function (CDF) to get the probability of being less than 19 grams.
- We then subtract this from 1 to get the probability of being greater than 19 grams.

```
>
> p <- pnorm(19, mean = 17.46, sd = sqrt(75.67))
>
> 1 - p
[1] 0.4297405
>
```

Answer: 43%

Applied examples, continued

Suppose that IQ scores are normally distributed with a

- mean of 100 and
- standard deviation of 15.

What is the 95th percentile of the distribution of IQ scores?

What is the value of x such that x is greater than 95% of the distribution?

```
>  
-----  
> qnorm(0.95, mean = 100, sd = 15)  
[1] 124.6728  
-----  
>
```

Answer: 124.7

Applied examples, continued more

Suppose some widgets produced at the Acme Factory have a probability of 0.005 of being defective. The widgets are shipped in boxes of 25.

- What is the probability that a box contains exactly 1 defective widget?
- What is the probability that a box has *at most* 1 defective widget?

Use a binomial distribution, since each widget is either defective or not. The binomial distribution takes two optional arguments:

- size (the number of samples),
- prob (the probability of something occurring).

```
>  
-----  
> dbinom(1, size = 25, prob = 0.005)  
[1] 0.1108317  
-----  
>  
-----  
> pbinom(1, size = 25, prob = 0.005)  
[1] 0.9930519  
-----  
>
```

Answer 1: 11%

Answer 2: 99%

Hypothesis testing

How do I perform statistical tests on my data?

- Statistical tests are always testing *against* something.
- The thing being tested against is called the *Null Hypothesis*, H_0 .
- All hypothesis testing is done under the assumption that the Null Hypothesis is true.
- The non-Null Hypothesis is called the *Alternate Hypothesis*, H_1 .
- Every hypothesis test is attempting to answer the question: Should I reject the null hypothesis?

You may have heard of the null hypothesis before. What are the characteristics of the null hypothesis?

- It represents NO change from the accepted state of things.
- Whatever is 'normal', or 'default', is the null hypothesis.

Hypothesis testing, example

"He's dead, Jim", said Dr. McCoy to Captain Kirk.

Step 1: determine if the claim being made is the null or alternative hypothesis.

Does this statement represent a change from the normal situation?

- If yes, then it is the alternate hypothesis, H_1 .
- If not, then it is the null hypothesis (the normal situation is that he is not dead), H_0 .

Step 2: make a decision (perform a test) to determine whether the null hypothesis should be rejected or not rejected.

- Reject H_0 : "sufficient evidence to say the patient is dead".
- Fail to reject H_0 : "insufficient evidence to say patient is dead".

Note that we never accept the null hypothesis, we merely fail to reject it.

Example stolen from James Jones.

Hypothesis testing, example, continued

Based on the two possible states (dead/alive) and the two possible decisions (reject H_0 /fail to reject H_0), there are 4 possible outcomes.

	True state of nature	
Decision	H_0 True (patient is not dead)	H_0 False (patient is dead)
Reject H_0	Patient is not dead, Sufficient evidence of death	Patient is dead, Sufficient evidence of death
Fail to reject H_0	Patient is not dead, Insufficient evidence of death	Patient is dead, Insufficient evidence of death

Or, in other words...

	True state of nature	
Decision	H_0 True	H_0 False
Reject H_0	Dispose of a live person	Dispose of a dead person
Fail to reject H_0	Try to revive a live person	Try to revive a dead person

Hypothesis testing, example, continued more

	True state of nature	
Decision	H_0 True	H_0 False
Reject H_0	Dispose of a live person	Dispose of a dead person
Fail to reject H_0	Try to revive a live person	Try to revive a dead person

These cases are so common (and well-studied) that they have been given names.

	True state of nature	
Decision	H_0 True	H_0 False
Reject H_0	Type I error (alpha)	Correct assessment
Fail to reject H_0	Correct assessment	Type II error (beta)

Type I errors are usually considered more serious.

Test significance

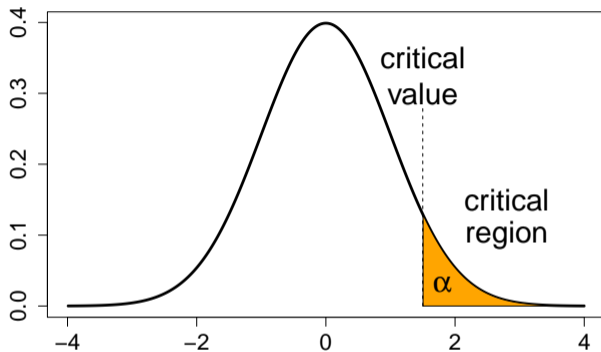
The goal of a test is to determine how likely it is that we will make a Type I error (incorrectly reject the null hypothesis), given the data that we have.

- We assume that a given test statistic (whatever it is we are testing) follows a distribution, which we associate with the null hypothesis.
- We then calculate the test statistic for the data that we are testing against the null hypothesis.
- If the calculated test statistic lands somewhere in the middle of the null hypothesis distribution, then we cannot reject the null hypothesis.
- If the calculated test statistic lands in the tails of the distribution, then we can reject the null hypothesis.
- The "alpha" above (also called "significance") is the probability of committing a Type I error, given the data and the test.

Test significance, continued

The significance level (α) is used to determine if the test statistic is far enough out in the tails to reject the null hypothesis.

- Commonly used values of significance are 0.05 and 0.01.
- Most tests return a "p-value". This is the probability of committing a Type I error, given the input data.
- If the p-value is less than the significance, then the null hypothesis can be rejected.



You must decide what significance you are using before you run the test!

What distribution describes my data?

Suppose you've got some data, and you're curious as to the distribution which generates it. Maybe it's Gaussian?

Tests exist to determine whether a set of data is likely from a given distribution. Tests for the normal distribution include:

- Shapiro-Wilk (shapiro.test)
- Anderson-Darling (ad.test)
- Lilliefors (lillie.test)
- Pearson Chi-square (pearson.test)

These tests usually take the null hypothesis to be the case that the data IS normally distributed. Nonetheless, always be sure to read the documentation to confirm what the null hypothesis is. Otherwise, you won't know the p-value is referring to.

What distribution describes my data?, continued

Suppose that we are examining the 'trees' data set.

The null hypothesis is that the data IS normally distributed.

The p-value from two different tests suggest that the null hypothesis cannot be rejected.

Note that many of the tests for normality are found in the 'nortest' library.

```
>
> shapiro.test(trees$Height)

      Shapiro-Wilk normality test

data:  trees$Height
W = 0.96545, p-value = 0.4034
>
> library(nortest)
>
> ad.test(trees$Height)

      Anderson-Darling normality test

data:  trees$Height
A = 0.35926, p-value = 0.4282
>
```

What distribution describes my data?, continued more

If you're not sure what the null hypothesis is, you can always test it by testing the test.

If you go down this route, be sure to run the tests many times, to make sure you don't accidentally stumble upon a case that incorrectly rejects the null hypothesis.

In this case the null hypothesis that the data is normally distributed, when the data is drawn from the uniform distribution, can be confidently rejected.

```
>
-----
> shapiro.test(rnorm(1000))

      Shapiro-Wilk normality test

data:  rnorm(1000)
W = 0.99882, p-value = 0.767
-----
>
-----
> ad.test(runif(1000))

      Anderson-Darling normality test

data:  runif(1000)
A = 12.326, p-value < 2.2e-16
-----
>
```

Enough to get started

- Today's class went over the very beginning concepts needed to do statistics.
- Almost all the commands are built into R already. If they aren't in the base R installation, they exist in a separate package.
- The null hypothesis is the "normal" situation, the situation where nothing has changed.
- Hypothesis testing always assumes that the null hypothesis is true.
- Tests determine the likelihood, given the data, of committing a Type 1 error.