Passion Driven Statistics:
A Supportive, Project-Based, Multidisciplinary, Introductory Course
Overview

This course is presented in the service of a project of your choosing and will offer an intensive hands-on experience in the research process. You will develop skills in 1) generating testable hypotheses; 2) conducting a literature review; 3) understanding large data sets; 4) formatting and managing data; 5) conducting descriptive and inferential statistical analyses; and 6) presenting results to expert and novice audiences. It is designed for students who are interested in developing skills that are useful for working with data and using statistical tools to analyze them. No prior experience with data or statistics is required.
Our approach is “statistics in the service of questions.” As such, the research question that you choose (from data sets made available to you) is of paramount importance to your learning experience. **It must interest you enough that you will be willing to spend many hours reading about it, thinking about it and analyzing data having to do with it.**

Click here to view more example posters like the one below.

Your work is this course will build to the completion of an individual project that will be presented at the end of the semester as a research poster and oral presentation.

Several previous students have taken the opportunity to expand their research projects into a full length article that were subsequently accepted for publication in a Wesleyan student journal. Click here in order to view these published articles.

Click here to view Movie 1.1, the intro video (2:31).
Resources

This course is unlike any you have encountered in that you will be driving the content and direction of your own learning. In many ways we will be asking more from you than any other introductory course ever has. To support you in this challenge, we have developed a number of useful resources.

**This Book:** This book integrates the applied steps of a research project with the basic knowledge needed to meaningfully engage in quantitative research. Much of the background on descriptive and inferential statistics has been adapted for this course from the Open Learning Initiative, a not-for-profit educational project aimed at transforming instruction and improving learning outcomes for students.

**Empowerment Through Statistical Computing:** While there is widespread argument that introductory students need to learn statistical programming, opinions differ widely both within and across disciplines about the specific statistical software program that should be used. While many introductory statistics courses now cover the practical aspects of using a single software package, our focus will be more generally on computing as a skill that will expand your capacity for statistical application and for engaging in deeper levels of quantitative reasoning. Instead of providing “canned” exercises for you to repeat, we will provide you with flexible syntax for achieving a host of data management and analytic tasks in the pursuit of answers to questions of greatest interest to you. Most importantly, syntax for four major packages (R, SAS, Stata, and SPSS) will be presented in the context of each step of the research process. While you will become proficient in only one package, these resources were developed to help you move easily between and among statistical software packages as you continue to conduct quantitative research into the future.

**Ridiculous Amounts of Support:** Through weekly lab sessions, mentoring meetings, and peer tutoring, individualized support will be available to you nearly 40 hours per week. Taking advantage of this large amount of support does not mean that you are failing to learn on your own. Instead, it means that you are succeeding in making the most of your experience in this course. Students who deeply engage (rather than doing the minimum) will be amazed at what they will be able to accomplish.

**P Drive:** To provide access to data, software-specific programs, and the reliable backup of your work, you will also be using the course network drive (P:\QAC\QAC201). While you will have read/write access to your own folder, you will have read access to all of the folders, including those of other students. Aside from providing a centralized way of share files, the P-drive is meant to function as a resource in support of collaboration. Put simply, both in-person and digitally, our hope is that you work together!
Moodle: The course management system (moodle.wesleyan.edu) will provide you with additional course documents and supporting resources. You will use Moodle to track due dates, upload assignments, take exams, and track your coursework.

Your Binder: On the first Friday class period, you will receive a 3-ring binder. This will be an important tool for staying organized and working efficiently.

An Introduction to Statistics?

Statistics plays a significant role across the physical and social sciences and is arguably the most salient point of intersection between diverse disciplines given that scientists constantly communicate information on varied topics through the common language of statistics.

In a nutshell, what statistics is all about is *converting data into useful information*. Statistics is therefore a process where we are:

- Collecting Data
- Summarizing Data, and
- Interpreting Data

The process of statistics starts when we identify what group we want to study or learn something about. We call this group the **population**. Note the word “population” here (and in the entire course) is not just used to refer to people; it is used in the more broad statistical sense, where population can refer not only to people, but also to animals, things, etc. For example, we might be interested in:

- The opinions of the population of U.S. adults about the death penalty
- How the population of mice react to a certain chemical
- The average price of the population of all one-bedroom apartments in a certain city

Population, then, is the entire group that is the target of our interest:
In most cases, the population is so large that as much as we want to, there is absolutely no way that we can study all of it (imagine trying to get opinions of all U.S. adults about the death penalty...). A more practical approach would be to examine and collect data only from a sub-group of the population, which we call a sample. We call this first step, which involves choosing a sample and collecting data from it, Producing Data.

Since, for practical reasons, we need to compromise and examine only a sub-group of the population rather than the whole population, we should make an effort to choose a sample in such a way that it will represent the population as well. For example, if we choose a sample from the population of U.S. adults, and ask their opinions about the death penalty, we do not want our sample to consist of only Republicans or only Democrats.

Once the data have been collected, what we have is a long list of answers to questions, or numbers, and in order to explore and make sense of the data, we need to summarize that list in a meaningful way. This second step, which consists of summarizing the collected data, is called Exploratory Data Analysis.

Now we’ve obtained the sample results and summarized them, but we are not done. Remember that our goal is to study the population, so what we want is to be able to draw conclusions about the population based on the sample results. Before we can do so, we need to look at how the sample we’re using may differ from the population as a whole, so that we can factor that into our analysis. Finally, we can use what we’ve discovered about our sample to draw conclusions about our population. We call this final step in the process Inference.

This is the Big Picture of Statistics.
Example

At the end of April 2005, a poll was conducted (by ABC News and the Washington Post), for the purpose of learning the opinions of U.S. adults about the death penalty.

1. Producing Data: A (representative) sample of 1,082 U.S. adults was chosen, and each adult was asked whether he or she favored or opposed the death penalty.

2. Exploratory Data Analysis (EDA): The collected data was summarized, and it was found that 65% of the samples adults favor the death penalty for persons convicted of murder.

3. Inference: Based on the sample result (of 65% favoring the death penalty), it was concluded (within 95% confidence) that the percentage of those who favor the death penalty in the population is within 3% of what was obtained in the sample (i.e., between 62% and 68%). The following figure summarizes the example:

Since we will be relying on data that has already been produced, the focus of your individual project will be exploratory and inferential data analysis.

You may also be interested to know that statistics education is traditionally conducted within a discipline specific context (e.g. statistics for economists, psychologists, biologists, etc.) or as generic mathematical training. Our goal is instead to create meaningful dialogue across disciplines. Ultimately, we want to help you on your way to engaging in interdisciplinary scholarship at the highest levels.
MANAGING YOUR TIME

You will spend your time in this course working in a variety of ways. You will need to review codebooks and literature, perform data management, do analyses, make graphs, write and revise your findings and read and/or watch iBook lessons.

Week 1
Week 2
Week 3
Week 4
Week 5
Week 6
Week 7
Week 8
Week 9
Week 10
Week 11
Week 12
Week 13
Week 14

Lessons   Reviewing Codebooks   Reviewing Literature
Writing and Revising   Management, Analyses, Graphing
The first step of your project will be to choose a data set (from those made available) that offers the opportunity to conduct research on a general topic that will be of significant interest to you. At this stage, you will not need to develop a research question. You are simply committing to a single data set and a general area of study.
Available Data Sets

Data from the following studies are available to you:

The Forest Caterpillar Ecology Study is aimed at understanding the food web structure in a forest ecosystem. This data quantifies the interactions among forest trees, caterpillars, and parasitoids to better understand how these food webs are constructed. Click here to view Movie 2.1 on Caterpillar Data (35:26).

The National Longitudinal Survey of Adolescent Health (AddHealth) is nationally representative school-based survey of adolescents in grades 7-12 in the United States. Add Health includes data on respondents’ social, economic, psychological, and physical well-being with contextual data on the family, neighborhood, community, school, friendships, peer groups, and romantic relationships.

The National Epidemiological Survey on Alcohol and Related Conditions (NESARC) is a survey designed to determine the magnitude of alcohol use and psychiatric disorders in the general population. It is a representative sample of the non-institutionalized U.S. population 18 years of age and older.
Connecticut Mastery Test (CMT) data has been made available to us by the Middletown School System. This data set includes student achievement scores on the CMT and numerous demographic measures. Although these data do not contain any individually identifying information, use of this sample requires both a signature and adherence to a confidentiality agreement (available through Moodle).

The Gapminder (http://www.gapminder.org/) data set includes numerous measures from 195 countries (e.g. gross domestic product [GDP], infant mortality, population characteristics, life expectancy, HIV/AIDS prevalence, etc.). The data have been collected from various sources including the World Health Organization, the International Agency for Research on Cancer (IARC), the United Nations (UN), and the World Bank.

SECTION 2
Data Sets and Code Books

INTERACTIVE 2.1 Example of AddHealth Code Book

In Section 22 the respondent identifies as many as three recent romantic relationships.

| 1. In the last 18 months—since [MONTH, YEAR]—have you had a special romantic relationship with any one? |
|---|---|---|
| **HIRRI** | **num 1** |
| 1 | 2878 | 0 | no /skip to the next section |
| 3582 | 1 | yes |
| 22 | 6 | refused /skip to the next section |
| 20 | 8 | don’t know /skip to the next section |
| 2 | 9 | not applicable /skip to the next section |

A flag indicating respondents who answered “yes” to Q.1 below but who do NOT have data for any romantic relationships in Section 25 due to a programming error.

| **RR_FLAG** | **num 1** |
| 6481 | 0 | skips followed correctly |
| 23 | 1 | skips NOT followed correctly |

The next part of the interview is about your romantic relationships.

2. Please tell me the first and last initials of each person with whom you have had a special romantic relationship in the last 18 months. When you have finished this part of the interview, all the initials will be erased from the computer. You can list boys and girls.

| [list of initials of up to 3 romantic partners] |
| INTERVIEWER: Record any comments R may have about additional relationships below. Do not record additional initials of romantic partners. |

If no initials recorded, go to Section 23: Liked Relationship Rater. Otherwise, skip to Section 24: Contraception.

1. **Number of Observations** - This is the number of participants who answered the question “no”
2. **Numerical Value for Answer** - “0” is the numerical value for the answer “no”
3. **Variable Name** - “H1RR1” is the name of the variable
Before accessing any data, you will be reviewing the available codebooks (sometimes called “data dictionaries”). Codebooks commonly offer complete information regarding the data set (e.g. general topics addressed, questions and/or measurements used, and in some cases the frequency of responses or values). Reviewing a code book is always the first step in research based on existing data since 1) code books can be used to generate research questions; and 2) data is useless and uninterpretable without it.

The code book describes how the data are arranged in the computer file or files, what the various numbers and letters mean, and any special instructions on how to use the data properly. Like any other kind of book, some codebooks are better than others.

**CHAPTER 2 LAB**

At this point, you should review available codebooks for the data sets that most interest you.

Codebooks for these studies are available to you on the P-Drive.

**CHAPTER 2 ASSIGNMENT**

Select a data set that you will work with during the semester. Submit **only** the title of that data set through Moodle (i.e. AddHealth, Caterpillar, CMT, NESARC or Gapminder).
What do we really mean by data?

Data are pieces of information about individuals or observations organized into variables. By an individual or observation, we mean a particular person or object. By a variable, we mean a particular characteristic of the individual or observation.

A dataset is a collection of information, usually presented in tabular form. Each column represents a particular variable. Each row corresponds to a given individual (or observation) within the dataset.

Relying on datasets, statistics pulls all of the behavioral, physical and social sciences together. It’s arguably the one language that we all have in common. While you may think that data is very, very different from discipline to discipline, it isn’t. What you measure is different, and your research question is obviously dramatically different; whom you observe and whom you collect data from -- or what you collect data from -- can be very different, but once you have the data, approaches to analyzing it statistically are quite similar regardless of individual discipline.

Click here to view Movie 3.1 on Data Architecture (6:36).

Click here to view additional slides regarding data set structure.
**Example: Medical Recordings**

The following dataset shows medical records from a particular survey:

<table>
<thead>
<tr>
<th>Individuals</th>
<th>Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td>Patient #1</td>
<td>M</td>
</tr>
<tr>
<td>Patient #2</td>
<td>F</td>
</tr>
<tr>
<td>Patient #3</td>
<td>F</td>
</tr>
<tr>
<td>Patient #75</td>
<td>M</td>
</tr>
</tbody>
</table>

In this example, the individuals are patients, and the variables are Gender, Age, Weight, Height, Smoking, and Race. Each row, then, gives us all the information about a particular individual (in this case, patient), and each row gives us the information about a particular characteristic of all the patients.

Variables can be classified into one of two types: quantitative or categorical.

- **Quantitative Variables** take numerical values and represent some kind of measurement
- **Categorical Variables** take category or label values and place an individual into one of several groups

**Example: Medical Recordings (Continued)**

In our example of medical records, there are several variables of each type:

- Age, Weight, and Height are quantitative variables
- Race, Gender, and Smoking are categorical variables

Notice that the values of the categorical variable Smoking have been coded as the numbers 0 or 1. It is quite common to code the values of a categorical variable as numbers, but you should remember that these are just codes (often called dummy codes). They have no arithmetic meaning (i.e., it does not make sense to add, subtract, multiply, divide, or compare the magnitude of such values.)

A **unique identifier** is a variable that is meant to distinctively define each of the individuals or observations in your data set. Examples might include serial numbers (for data on a particular product), social security numbers (for data on individual persons), or random numbers (generated for any type of observations). Every data set should have a variable that uniquely identifies the observations. This variable is particularly useful when merging across different data sets. In this example, the patient number (1 through 75) is a unique identifier.
CHAPTER 3 ASSIGNMENT A

Although you will be working with previously collected data, it is important to understand what data looks like as well as how it is coded and entered into a spreadsheet or dataset for analysis.

Using medical records for 5 patients seeking treatment in a hospital emergency room.

1. Select 4 variables recorded on the medical forms (one should be a unique identifier, at least one should be a quantitative variable and at least one should be a categorical variable)

2. Select a brief name (ideally 8 characters or less) for each variable

3. Determine what range of values is needed for recording each variable (create dummy codes as needed)

4. Label variables within an Excel spreadsheet

5. Enter data for each patient in the Excel spreadsheet

6. List the variable names, labels, types, and, response codes below the data set

7. Submit the Excel spreadsheet
CHAPTER 3 ASSIGNMENT B

You will be spending part of the this lab session continuing to explore codebooks. Please note that you should be spending ample time both in the lab and away from lab sessions selecting a final data set, considering available variables and selecting a more refined topic of interest that you will study.

After selecting a final data set, you should:

1. Identify a specific topic of interest
2. Prepare a codebook of your own (i.e., print pages from the larger codebook that includes the questions/items/variables that measure your selected topics.)

Example:
After looking through the codebook for the NESARC study, I have decided that I am particularly interested in nicotine dependence. I am not sure which variables I will use regarding nicotine dependence (e.g. symptoms or diagnosis) so for now I will include all of the relevant variables in my personal codebook.

One of the simplest research questions that can be asked is whether two constructs are associated. For example:

a) Is medical treatment seeking associated with socio-economic status?

b) Is water fluorination associated with number of cavities during dentist visits?

c) Is humidity associated with caterpillar reproduction?

During a second review of the codebook for the dataset that you have selected, you should:

1. Identify a second topic that you would like to explore in terms of its association with your original topic
2. Add questions/items/variables documenting this second topic to your personal codebook

Example:
While nicotine dependence is a good starting point, I need to determine what it is about nicotine dependence that I am interested in. It strikes me that friends and acquaintances that I have known through the years that became hooked on cigarettes did so across very different periods of time. Some seemed to be dependent soon after their first few experiences with smoking and others after many years of generally irregular smoking behavior. I decide that I am most interested in exploring the association between level of smoking and nicotine dependence. I add to my codebook variables reflecting smoking levels (e.g. smoking quantity and frequency).

Sample Personal Codebook Document

Following completion of the steps described above, show your instructor a stapled photocopy of your personal codebook. Keep this in your binder for your own use throughout the semester.
At this point you have (1) generated a personal codebook reflecting variables of interest to you from your data set; and (2) selected an association that you would like to test. You are now ready to conduct a literature review using primary source journal articles.

This video describes the nature and content of primary source journal articles. It highlights the importance of conducting a literature review before initiating a research project.

You should start your search using key words based on the two topics you have selected (note: search for their presence in the title of articles). You can then narrow your search as necessary based on the amount of relevant literature that you identify.

Although the library has an extensive on-line and paper collection of journals, you may find that articles that you would like to review can only be gotten through Inter Library Loan (ILLiad). Please focus first on articles available online, using ILLiad sparingly and only as you get more deeply into your topic.
Secondary source literature including review articles and theoretical papers should be used only for needed background on a topic. It is important to identify and review primary sources either through your library search or by using the reference list from primary or secondary sources.

It may be useful to limit your search to journal articles published in the past 5 years.

Note that as you read the literature, there should be an exchange between your research question and what you are learning. The literature review may cause you to add to the complexity of your research question, further focus that question, or even abandon the question for another.

We will also be introducing you to EndNote software during the lab session to assist you with your literature review and writing assignments. EndNote is a citation management system designed to keep track of references. It allows you to import references directly from many online databases. EndNote also works with many word processing programs (e.g. Microsoft Word) to easily create in-text citations and bibliographies while writing your paper.

CHAPTER 4 LAB

During your literature review, you should:

1. Identify primary source articles that address the association that you have decided to examine
2. Download relevant references into an EndNote library
3. Retrieve and read the articles that seem to test the association most directly
4. Identify replicated and equivocal findings in order to generate a more focused question that may add to the literature. Give special attention to the “future research” sections of the articles that you read
5. Based on the literature, select additional questions/items/variables that may help you to understand the association of interest. In doing so, further refine your research question. Add relevant documentation to your codebook.

Example:

Given the association that I have decided to examine, I use such keywords as nicotine dependence, tobacco dependence, and smoking. After reading through several titles and abstracts, I notice that there has been relatively little attention in the research literature to the association between smoking exposure and nicotine dependence. I expand a bit to include other substance use that provides relevant background as well.


Based on my reading of the above articles as well as others, I have noted a few common and interesting themes:

1. While it is true that smoking exposure is a necessary requirement for nicotine dependence, frequency and quantity of smoking are markedly imperfect indices for determining an individual’s probability of exhibiting nicotine dependence (this is true for other drugs as well)

2. The association may differ based on ethnicity, age, and gender (although there is little work on this)

3. One of the most potent risk factors consistently implicated in the etiology of smoking behavior and nicotine dependence is depression

I have decided to further focus my question by examining whether the association between smoking exposure and nicotine dependence differs based on a person’s history of major depression. I am wondering if at low levels of smoking, nicotine dependence is more common among individuals with major depression than those without major depression.

I add relevant depression questions/items/variables to my personal codebook as well as several demographic measures (age, gender, ethnicity, etc.) and any other variables I may wish to consider.
CHAPTER 4 ASSIGNMENT

Describe the association that you have decided to examine and key words you found helpful in your search. List (using EndNote) at least 5 of the more appropriate references that you have found and read. Describe findings and interesting themes that you have uncovered and list a tentative research question or two that you hope to pursue. Be brief and use bullets to cover these details. The example above are a model for this assignment.
The goal of research is to disseminate your work and allow it to guide further study. As such, writing is an important and ongoing part of the research process.

Successful empirical writing minimizes descriptive or complex language so methodologies, conclusions, and theories are accessible to readers from all areas of expertise. Although this sounds easy, it is difficult to write clearly and concisely—especially when writing an empirical paper for the first time. What follows is information about how you should structure your paper, so you can focus on precise writing. We offer advice on how to write each section of a research proposal for an empirical paper; we discuss how to use evidence and sources in empirical writing; finally, we present conventions for empirical writing.

Writing a Research Proposal for Empirical Research

An empirical paper has six sections: title and abstract, introduction, methodology, results, discussion, and references. A research proposal has five sections: title, introduction, methodology, predicted results or implications, and references. Both paper types should have an “hourglass” shape: introduce broad statements, narrow to specific methodologies, and conclusions, and then broaden again to discuss the general significance and implications of your work. Thus, the beginning of your introduction and end of your discussion should contain your broadest statements, and the methodology and results sections should contain your most specific statements.

Title

A title should summarize the main idea of your research question. It should be a concise statement of the main topic and should identify the actual variables under investigation and the relationship between them. An example of a good title is “The association between weather patterns and caterpillar reproduction”. A title should be fully explanatory when standing alone. You should avoid words that serve no useful purpose. For example, the words “method” and “results” do not normally appear in a title, nor should such redundancies as “A Study of”
or “An Experimental Investigation of” begin a title. Also, do not use causal language, for example, “the impact of”, “the effect of”, etc. Finally, avoid using abbreviations in a title.

**Model Title:** The Association between Nicotine Dependence and Major Depression

## Introduction

The introduction describes the question you intend to investigate and how your research relates to other work in the field. It comprises opening statements and a literature review.

**Opening Statements.** Opening statements introduce your topic and rationale for study but are accessible to both non-specialists and specialists. Successful opening statements gradually introduce your topic with examples and explicit, if nontechnical, definitions of crucial terms. Avoid introducing the formal theory if one motivates your research and jargon specific to your topic; doing so makes your introduction seem forbidding to non-specialists and intellectually masturbatory to specialists. However, oversimplifying your opening statements will make your introduction seem condescending to non-specialists and boring to specialists.

**Literature Review.** The literature review summarizes the state of the field you investigate. Each statement in the literature review should build to the justification of your own research by identifying a hole in existing scholarship. Emphasize major findings and key conclusions rather than citing tangentially related works. Assume your reader is basically knowledgeable about your topic rather than writing an exhaustive review. The following is a successful section of a literature review:

*Through to the mid-1990s, most research suggested that academic censorship reduced college students’ respect for authority. However, results were inconsistent. In a landmark two-year case study of college student social dynamics, Jones (1996) found that college students’ respect for authority declined significantly after censorship was imposed. However, Jones relied exclusively on objective measures rather than self-reported measures of respect for authority.*

Observe that the first two sentences identify trends in the literature, the third sentence emphasizes major findings, and the fourth sentence suggests gaps in the literature that the present study will fill. Moreover, this literature review is successful because it summarizes findings and can be understood by specialists and non-specialists alike. Strive for this level of precision in your literature review.

**Important:**

The main evidence used in an empirical paper is data. Opinions and paraphrased statements, even if they corroborate your claim, are not evidence unless accompanied by empirical results.

The main sources used in an empirical paper are primary sources such as journal articles. When researching a topic, use the literature review and references sections of secondary sources to find primary sources related to your topic. When
searching online indices, look for articles that have been cited by other authors.

**It is important to note that the literature review is an argument that sets the stage for your research question. It is not an exhaustive review of research details.**

**Research Questions.** Your introduction should build to and conclude with the research questions or study objectives that you will address.

*Model Introduction:*

One of the most potent risk factors consistently implicated in both the etiology of smoking behavior as well as the subsequent development of nicotine dependence is major depression. Evidence for this association comes from longitudinal investigations in which depression has been shown to increase risk of later smoking (Breslau, Peterson, Schultz, Chilcoat, & Andreski, 1998; Dierker, Avenevoli, Merikangas, Flaherty, & Stolar, 2001). This temporal ordering suggests the possibility of a causal relationship. In fact, the vast majority of research to date has focused on the role of major depression in increasing the probability and amount of smoking (Dierker, Avenevoli, Goldberg, & Glantz, 2004; Rohde, Kahler, Lewinsohn, & Brown, 2004; Rohde, Lewinsohn, Brown, Gau, & Kahler, 2003).

While it is true that smoking exposure is a necessary requirement for nicotine dependence, frequency and quantity of smoking are markedly imperfect indices for determining an individual’s probability of developing nicotine dependence (Kandel & Chen, 2000; Stanton, Lowe, & Silva, 1995). For example, a substantial number of individuals reporting daily and/or heavy smoking do not meet criteria for nicotine dependence (Kandel & Chen, 2000). Conversely, nicotine dependence has been seen among population subgroups reporting relatively low levels of daily and non daily smoking (Kandel & Chen, 2000).

A complementary or alternate role that major depression may play is as a cause or signal of greater sensitivity to nicotine dependence, over and above an individual’s level of smoking exposure. While major depression has been shown to increase an individual’s probability of smoking initiation, regular use and nicotine dependence, it remains unclear whether it may signal greater sensitivity for nicotine dependence regardless of smoking quantity. The present study will examine young adults from the National Epidemiologic Survey of Alcohol and Related Conditions (NESARC). The goals of the analysis will include 1) establishing the relationship between major depression and nicotine dependence; and 2) determining whether or not the relationship between nicotine dependence and major depression exists above and beyond smoking quantity.

**Methods**

The methods section describes how the research was conducted. It comprises discussions of your sample, measures, and procedures.
Sample. Identify who or what was studied (people, animals, etc.). Identify the level of analysis studied (individual, group, or aggregate). Describe observations vividly so your reader can distinguish them clearly. If you group observations, use meaningful names (“Low-Income Women”) rather than abbreviations (“PPM100”) or labels (“Control Group”). The following is a successful section of a sample description:

The sample of 1,203 pregnant women was drawn from two public prenatal clinics in Texas and Maryland. The ethnic composition was African American (n = 414, 34.4%), Hispanic, primarily Mexican American (n = 412, 34.2%), and White (n = 377, 31.3%). Most women were between the ages of 20 and 29 years; 30% were teenagers. All were urban residents, and most (94%) had incomes below the poverty level as defined using each state’s criteria for Women, Infants, and Children (WIC) eligibility.

This sample description is successful because it identifies both the observations (1,203 pregnant women) and the location (two prenatal clinics in Texas and Maryland). Furthermore, it describes the composition of the group ethnically and by income using language consistent with writing standards for the empirical research.

Procedures. Explain what participants/observations experienced. Discuss whether data were collected by surveillance, survey, case study, or another method. Discuss where data were collected and the period over which they were collected. Mention observations discarded during data collection in this section, but discuss observations discarded during data analysis in the results section. If appropriate, comment on the reliability of data collection here, rather than in the discussion. The following is a successful section of a procedures discussion:

Random sampling was used to recruit participants for this study. Surveyors went to considerable lengths to secure a high completion rate, including up to four callbacks, letters, and in some cases monetary incentives. Trained research assistants conducted face-to-face interviews with all study participants.

This procedures description is successful because it describes how the sample was collected (a random survey), which observations were discarded (surveys incomplete after callbacks, letters, and incentives), and how data were collected (during interviews). Conclude your methodology section with a summary of your procedure and its overall purpose.

Measures. Describe the questions or measures of your participants/observations and relate these to the type of data you collected (quantitative or categorical). The following is a successful section of a measures discussion:

Attitude toward school was measured with a questionnaire developed for use in this study. It contains nine statements. The first three measure attitudes toward academic subjects; the next three measure attitudes toward teachers, counselors, and administrators; the last three measure attitudes toward the social environment in the school. Participants were asked to rate each statement on a five-point scale from 1 (strongly disagree) to 5 (strongly agree).

This measures discussion is successful because it indicates how attitudes were measured (ranking on a five-point scale).
Model Methods:

Sample

The sample from the first wave of the National Epidemiologic Survey on Alcohol and Related Conditions (NESARC) represents the civilian, non-institutionalized adult population of the United States, and includes persons living in households, military personnel living off base, and persons residing in the following group quarters: boarding or rooming houses, non-transient hotels and motels, shelters, facilities for housing workers, college quarters, and group homes. The NESARC included over sampling of Blacks, Hispanics and young adults aged 18 to 24 years. The sample included 43,093 participants.

Procedure

One adult was selected for interview in each household, and face-to-face computer assisted interviews were conducted in respondents’ homes following informed consent procedures.

Measures

Lifetime major depression (i.e. those experienced in the past 12 months and prior to the past 12 months) were assessed using the NIAAA, Alcohol Use Disorder and Associated Disabilities Interview Schedule – DSM-IV (AUDADIS-IV) (Grant et al., 2003; Grant, Harford, Dawson, & Chou, 1995). The tobacco module of the AUDADIS-IV contains detailed questions on the frequency, quantity, and patterning of tobacco use as well as symptom criteria for DSM-IV nicotine dependence. Current smoking was evaluated through both smoking frequency (“About how often did you usually smoke in the past year?”) coded dichotomously in terms of the presence or absence of daily smoking, and quantity (“On the days that you smoked in the last year, about how many cigarettes did you usually smoke?”).

Predicted Results or Implications

It is important that this section includes real implications linked to possible results. Often writers use this section to merely state their research question. This is an important section of a research proposal and sometimes best written after you’ve had a few days to step away from your paper and allow yourself to put your question (and possible answers) into perspective.

Model Implications:

While chronic use is a key feature in the development of dependence, the present study will evaluate whether individual differences in nicotine dependence exist above and beyond level of exposure. If individuals with major depression are more sensitive to the development of nicotine dependence regardless of how much they smoke, they would represent an important population subgroup for targeted smoking intervention programs.

References

Reference citations document statements made in your paper. All citations in the research plan should appear in the reference list, and all references should be cited in text. Begin your references section on a new page. Use Endnote software to generate the bibliography and insert in-text citations.
Model References:


Writing Conventions

Avoid surprises. Lead your reader through your paper. Clearly explain your claims, your evidence, and how your evidence supports your claims. In each section, allude to your next section.

Avoid direct quotations. Instead, summarize other authors’ work. Include the name and year of an author in-line and include their work in your references section.

Avoid language bias. Refer to people as those people refer to themselves. For a study, use “participants” rather than “subjects.”

Be succinct. Excise unnecessary words and sentences. Revise liberally.
Avoid jargon. Use jargon only if it more accurately denotes and connotes your meaning. Otherwise, use English. Define jargon explicitly, implicitly, or by example.

Voice. Use “I” and “We” sparingly and only to refer to the authors of a paper.

Note that every primary source article that you read as you conduct your literature review is a model of the kind of writing you are trying to accomplish.

Campus Resources

The Writing Program at Wesleyan offers a variety of excellent services. Tutors in the Writing Workshop can assist students at any stage of the writing process. Students seeking extra assistance are encouraged to apply for a Writing Mentor. Details about the Writing Program are available at: http://www.wesleyan.edu/writing/services/index.html

**CHAPTER 5 ASSIGNMENT**

You will spend the next three weeks writing your research plan. This plan should include the following: Title, Author’s name, Introduction, Method, Implications, and References. The paper should be 4 to 5 pages double-spaced (including a page for references).

In preparation for writing the introduction section, you should have found and read at least 25 primary source articles, although only those that help provide important background and allow you to make an argument in support of your proposed research should be cited.

This assignment will be graded A-F and will act as the basis for your final poster.
Now that your literature review is well underway and your research question is taking shape, it is time to look at the data. Raw data consist of long, messy lists of numbers and/or labels and are not very informative in that format. Exploratory Data Analysis (EDA) is how we make sense of the data by converting them from their raw form to a more informative one. In particular, EDA consists of:

- Organizing and summarizing the raw data,
- Discovering important features and patterns in the data and any striking deviations from those patterns, and then
- Interpreting our findings in the context of the problem.

We begin EDA by looking at one variable at a time (also known as univariate analysis).

In order to convert raw data into useful information we need to summarize and then examine the distribution of any variables of interest. By distribution of a variable, we mean:

- What values the variable takes, and
- How often the variable takes those values

**Statistical Software**

When working with data with more than just a few observations and/or variables requires specialized software. The use of syntax (or formal code) in the context of statistical software is a central skill that we will be teaching you in this course. We believe that it will greatly expand your capacity not only for statistical application but also for engaging in deeper levels of quantitative reasoning about data. We provide resources for the use and translation of four of the most popular and widely used statistical software packages across the natural and social sciences (R, SAS, Stata, and SPSS), focusing on the commonality and patterns that will provide you with a powerful, general viewpoint for data management and statistical analysis.

**Selecting Columns and Rows**

Empirical research is all about making decisions (the best ones you can with the information at hand). This video will get you thinking about some of the earliest decisions you will need to
make when working with your data (i.e. selecting columns and possibly rows).

CHAPTER 6 LAB

During the lab session, you will learn how to call in a dataset, output an abbreviated data set (selecting only the columns and possibly rows, of interest), and run frequency tables on your chosen variables.

Because each of the datasets includes a very large number of observations and variables, any analyses that you conduct could take several minutes. Subsetting the data based on your personal codebook will shorten the analytic time and assure that you are only working with the variables that address your research question(s).

Calling in a data set

SPSS  
`GET FILE='P:\QAC\qac201\Studies\study name\filename.sav';`

Stata  
`use “P:\QAC\qac201\Studies\study name\filename” ;`

SAS  
`LIBNAME in “P:\QAC\QAC201\study name”;`
`DATA new; set in.;`

R  
>`newdata <- read.delim(file = “filename.txt”, sep = “\t”, header=T)`

Selecting variables you want to examine

SPSS  
`/KEEP VAR1 VAR2 VAR3 VAR4 VAR5 VAR6 VAR7 VAR8. (Must follow the SAVE OUTFILE='dataname' command)`

Stata  
`keep var1 var2 var3 var4 var5 var6 var7 var8`

SAS  
`KEEP VAR1 VAR2 VAR3 VAR4 VAR5 VAR6 VAR7 VAR8;`

R  
>`var.keep <- c("VAR1", "VAR2", "VAR3", "VAR4", "VAR5", "VAR6", "VAR7", "VAR8")`
`> title_of_data_set <- new.data[,var.keep]`
Outputting your abbreviated data set

SPSS  SAVE OUTFILE= 'P:\QAC\qac201\Studies\study name \title_of_new_data_set'
Stata  save filename
SAS    Data libname.title_of_new_data_set; set dataname; by unique_id;
R     > write.table(title_of_data_set, file="filename.txt", sep=""\t", row.names=F)

Sorting the data

SPSS  SORT CASES BY UNIQUE_ID.
Stata  sort unique_id
SAS    proc sort; by unique_id;

Displaying frequency tables

SPSS  FREQUENCIES VARIABLES=var1 var2 var3 
       /ORDER=ANALYSIS.
Stata  tab1 var1 var2 var3
SAS    PROC FREQ; tables var1 var2 var3;
R     > library(descr)
     > freq(as.ordered(title_of_data_set$VAR1))
     > freq(as.ordered(title_of_data_set$VAR2))
     > freq(as.ordered(title_of_data_set$VAR3))

LAB HANDOUT: CREATING YOUR OWN DATA SET

SPSS - Creating Your Own Data Set
Stata - Creating Your Own Data Set
SAS - Creating Your Own Data Set
R - Creating Your Own Data Set

CHAPTER 6 ASSIGNMENT

Submit two files:
1. A program that calls in your data set, selects the variables that you will examine, and outputs the abbreviated data set
2. An output file that displays three of your variables in frequency tables
Examining frequency distributions for each of your variables is the key to further guiding the decision making involved in quantitative research.

**Example:**
A random sample of 1,200 U.S. college students were asked the following questions as part of a larger survey: “What is your perception of your own body? Do you feel that you are overweight, underweight, or about right?”

The following table shows part of the data (5 of the 1,200 observations):

<table>
<thead>
<tr>
<th>STUDENT</th>
<th>BODY IMAGE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Student 25</td>
<td>Overweight</td>
</tr>
<tr>
<td>Student 26</td>
<td>About Right</td>
</tr>
<tr>
<td>Student 27</td>
<td>Underweight</td>
</tr>
<tr>
<td>Student 28</td>
<td>About Right</td>
</tr>
<tr>
<td>Student 29</td>
<td>About Right</td>
</tr>
</tbody>
</table>

Here is some information that would be interesting to get from these data:

- What percentage of the sampled students fall into each category?
- How are students divided across the three body image categories? Are they equally divided? If not, do the percentages follow some other kind of pattern?

There is no way that we can answer these questions by looking at the raw data, which are in the form of a long list of 1,200 responses and thus not very useful. However, both these questions will be easily answered once we summarize and look at the frequency distribution of the variable Body Image (i.e., once we summarize how often each of the categories occurs).
In order to summarize the distribution of a categorical variable, we ask our statistical software program to create a table of the different values (categories) the variable takes, how many times each value occurs (count), and, more importantly, how often each value occurs (percentages). Here is the table (i.e. frequency distribution) for our example:

<table>
<thead>
<tr>
<th>CATEGORY</th>
<th>COUNT</th>
<th>PERCENTAGE</th>
</tr>
</thead>
<tbody>
<tr>
<td>About Right</td>
<td>855</td>
<td>71.3%</td>
</tr>
<tr>
<td>Overweight</td>
<td>235</td>
<td>19.6%</td>
</tr>
<tr>
<td>Underweight</td>
<td>110</td>
<td>9.2%</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>1200</strong></td>
<td><strong>100%</strong></td>
</tr>
</tbody>
</table>

Frequency distributions provide an excellent guide for decisions surrounding data management.

Click here to view Movie 7.1 on Data Decisions (26:31).

**MOVIE 7.1 Data Decisions**

**CHAPTER 7 LAB**

During the lab session, we will begin to work through how to make decisions about data management and how to put those decisions into action.

An understanding of basic operations to be used with your statistical software is a good place to start.
impairment, etc.). When analyzing more detailed questions regarding marijuana (e.g. have you ever smoked marijuana daily for a month or more?), those individuals that never used the substance may show up missing data. Since they have never used marijuana, we can assume that their answer is “no”. This would need to be explicitly recoded. Note that we commonly code a no as 0 and a yes as 1.

Basic Operations:

Examples:

<table>
<thead>
<tr>
<th>SPSS</th>
<th>EQ or =</th>
<th>&gt;= or GE</th>
<th>&lt;= or LE</th>
<th>&gt; or GT</th>
<th>&lt; or LT</th>
<th>NE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Stata</td>
<td>.==</td>
<td>&gt;=</td>
<td>&lt;=</td>
<td>&gt;</td>
<td>&lt;</td>
<td>!=</td>
</tr>
<tr>
<td>SAS</td>
<td>EQ or =</td>
<td>&gt;= or GE</td>
<td>&lt;= or LE</td>
<td>&gt; or GT</td>
<td>&lt; or LT</td>
<td>NE</td>
</tr>
<tr>
<td>R</td>
<td>.==</td>
<td>&gt;=</td>
<td>&lt;=</td>
<td>&gt;</td>
<td>&lt;</td>
<td>!=</td>
</tr>
</tbody>
</table>

1. Need to identify missing data

Often, you must define the response categories that represent missing data. For example, if the number 9 is used to represent a missing value, you must either designate in your program that this value represents missingness or else you must recode the variable into a missing data character that your statistical software recognizes. If you do not, the 9 will be treated as a real/meaningful value and will be included in each of your analyses.

SPSS  RECODE var1 (9=SYSMIS).
Stata  replace var1=. if var1==9
SAS   if VAR1=9 then VAR1=.;
R      > title_of_data_set$VAR1[is.na(title_of_data_set$VAR1)] <- NA

2. Need to recode responses to “no” based on skip patterns

There are a number of skip outs in some data sets. For example, if we ask someone whether or not they have ever used marijuana, and they say “no”, it would not make sense to ask them more detailed questions about their marijuana use (e.g. quantity, frequency, onset,

SPSS  RECODE var1 (SYSMIS=7).
Stata  replace var1=7 if var1==.
SAS   if VAR1=. then VAR1=7;
R      > title_of_data_set$VAR1[is.na(title_of_data_set$VAR1)] <- 7

3. Recoding string variables into numeric

It is important when preparing to run statistical analyses in most software packages, that all variables have response categories that are numeric rather than “string” or “character” (i.e. response categories are actual strings of characters and/or symbols). All variables with string responses must therefore be recoded into numeric values. These numeric values are known as dummy codes in that they carry no direct numeric meaning.

SPSS  RECODE TREE (‘Maple’=1) (‘Oak’=2) INTO TREE_N.
Stata  generate TREE_N=.
SAS   IF TREE='Maple' then TREE_N=1;
else if TREE='Oak' then TREE_N=2;
R      (Not Necessary in R)
Who received a diagnosis of social phobia, generalized anxiety disorder, specific phobia, panic disorder, agoraphobia, or obsessive compulsive disorder would be coded “yes” and those who were free from all of these diagnoses would be coded “no”.

SPSS  IF (socphob=1|gad=1|specphob=1| panic=1|agora=1|ocd=1) anxiety=1.
   RECODE anxiety (SYSMIS=0).
Stata  gen anxiety=1 if socphob==1|gad==1|specphob==1| panic==1|agora==1| ocd==1
       replace anxiety=0 if anxiety==.
SAS   if socphob=1 or gad=1 or specphob=1 or panic=1 or agora=1 or ocd=1
       then anxiety=1; else anxiety=0;
R     > anxiety <- rep(0, # of observations)

6. Need to create continuous variables

If you are working with a number of items that represent a single construct, it may be useful to create a composite variable/score. For example, I want to use a list of nicotine dependence symptoms meant to address the presence or absence of nicotine dependence (e.g. tolerance, withdrawal, craving, etc.). Rather than using a dichotomous variable (i.e. nicotine dependence present/absent), I want to examine the construct as a dimensional scale (i.e. number of nicotine dependence symptoms). In this case, I would want to recode each symptom variable so that yes=1 and no=0 and then sum the items so that they represent one composite score.

SPSS  COMPUTE nd_sum=sum(nd_symptom1 nd_symptom2 nd_symptom3 nd_symptom4).
Stata  egen nd_sum=rsum(nd_symptom1 nd_symptom2 nd_symptom3 nd_symptom4)
7. Renaming variables

Given the often cryptic names that variables are given, it can sometimes be useful to rename them into something you find meaningful (i.e. easier to remember).

SPSS  `COMPUTE` newvarname=var1  
Stata  `rename` var1 newvarname  
SAS  `RENAME` var1=newvarname;  
R  `names(title_of_data_set)[names(title_of_data_set)="VAR1"]` <- "newvarname"

8. Need to create groups that will be compared to one another

Often, you will need to create groups or sub-samples from the data set for the purpose of making comparisons. It is important to be certain that the groups that you would like to compare are of adequate size and number. For example, if you were interested in comparing complications of depression in parents who had lost a child through miscarriage vs. parents who had lost a child in the first year of life, it would be important to have large enough groups of each. It would not be appropriate, for example, to attempt to compare 5000 observations in the miscarriage group to only 9 observations in the first year group.

9. Labeling variable responses/values

Given that nominal and ordinal variables have, or are given numeric response values (i.e. dummy codes), it can be useful to label those values so that the labels are displayed in your output.

SPSS  `VALUE LABELS` variable 0 ‘value’ 1 ‘value’ 2 ‘value’ 3 ‘value’  
Stata  `label define` name1 0 “value” 1 “value” 2 “value” 3 “value”  
`label values` variable name1  
SAS  `proc format`; variable 0="value" 1="value" 2="value" 3="value”;  
R  `levels(title_of_data_set$VARIABLE)` <- c("value", "value")

10. Need to further subset the sample

When using large data sets, it is often necessary to subset the data so that you are including only those observations that can assist in answering your particular research question. In these cases, you may want to select your own sample from within the survey’s sampling frame. For example, if you are interested in identifying demographic predictors of depression among Type II diabetes patients, you would plan to subset the data to subjects endorsing Type II Diabetes.

SPSS  `/SELECT=diabetes2 EQ 1` (must be added as a command option)  
Stata  `if` diabetes2==1 (put this after the command)  
SAS  `if` diabetes2=1; (put in the data step before sorting the data)  
R  `title_of_subsetted_data <- title_of_data_set[“diabetes2”==1,]

CHAPTER 7 ASSIGNMENT

Submit 2 documents: 1. a program that manages your data; and 2. an output file that displays 3 of your secondary variables as frequency tables.
LAB HANDOUT: DATA MANAGEMENT

SPSS - Data Management
Stata - Data Management
SAS - Data Management
R - Data Management

LAB HANDOUT: EXAMINING YOUR VARIABLES

SPSS - Examining Your Variables
Stata - Examining Your Variables
SAS - Examining Your Variables
R - Examining Your Variables
We return now to our example of the random sample of 1,200 U.S. college students who were asked: What is your perception of your own body? Do you feel that you are overweight, underweight, or about right?

<table>
<thead>
<tr>
<th>CATEGORY</th>
<th>COUNT</th>
<th>PERCENTAGE</th>
</tr>
</thead>
<tbody>
<tr>
<td>About Right</td>
<td>855</td>
<td>71.3%</td>
</tr>
<tr>
<td>Overweight</td>
<td>235</td>
<td>19.6%</td>
</tr>
<tr>
<td>Underweight</td>
<td>110</td>
<td>9.2%</td>
</tr>
<tr>
<td>Total</td>
<td>1200</td>
<td>100%</td>
</tr>
</tbody>
</table>

In order to visualize the frequency distribution we've obtained, we need a graphical display. Here is a bar chart that visualizes the distribution of one categorical variable:

Here is some information that would be interesting to get from these data:

What percentage of the sampled students fall into each category?

How are students divided across the three body image categories? Are they equally divided? If not, do the percentages follow some other kind of pattern?
Now that we have summarized the distribution of values in the Body Image variable, let’s go back and interpret the results in the context of the questions that we posed:

**Review 8.1 Multiple Choice**

**What is the difference between the two bar charts?**

A. There is no difference.

B. The two bar charts represent the distributions of two different variables.

C. The first bar chart represents the count of respondents that chose each category, while the second bar chart represents the percentage of respondents that chose each category.

D. The two bar charts represent the distribution of “Body-image” obtained from two different samples.

*For the answer to this question, view the Appendix.*

Now that we have summarized the distribution of values in the Body Image variable, let’s go back and interpret the results in the context of the questions that we posed:

**Review 8.2 Fill In The Blank**

Question 1 of 4

The results suggest that the students _____ equally divided across the three body images categories.

A. Are

B. Are Not

Question 2 of 4

The vast majority of students (71.3%) feel that they are _____.

A. About Right

B. Underweight

C. Overweight

Question 3 of 4

Among the remainder of the students, more students (19.6%) feel that they are ____.

A. About Right

B. Underweight

C. Overweight

Question 4 of 4

The body perception that occurred the least often was _____ (9.2%).

A. About Right

B. Underweight

C. Overweight

*For the answer to these questions, view the Appendix.*
One Quantitative Variable

We have explored the distribution of a categorical variable using a bar chart supplemented by numerical measures (percent of observations in each category). In this section, we will learn how to display the distribution of a quantitative variable.

To display data from one quantitative variable graphically, we typically use the histogram.

### Example

Break the following range of values into intervals and count how many observations fall into each interval.

**Exam Grades**

Here are the exam grades of 15 students:

88, 48, 60, 51, 57, 85, 69, 75, 97, 72, 71, 79, 65, 63, 73

We first need to break the range of values into intervals (also called "bins" or "classes"). In this case, since our dataset consists of exam scores, it will make sense to choose intervals that typically correspond to the range of a letter grade, 10 points wide: 40-50, 50-60, … 90-100. By counting how many of the 15 observations fall in each of the intervals, we get the following table:

<table>
<thead>
<tr>
<th>SCORE</th>
<th>COUNT</th>
</tr>
</thead>
<tbody>
<tr>
<td>[40-49)</td>
<td>1</td>
</tr>
<tr>
<td>[50-59)</td>
<td>2</td>
</tr>
<tr>
<td>[60-69)</td>
<td>3</td>
</tr>
<tr>
<td>[70-79)</td>
<td>4</td>
</tr>
<tr>
<td>[80-89)</td>
<td>5</td>
</tr>
<tr>
<td>[90-100]</td>
<td>1</td>
</tr>
</tbody>
</table>

To construct the histogram from this table we plot the intervals on the X-axis, and show the number of observations in each interval (frequency of the interval) on the Y-axis, which is represented by the height of a rectangle located above the interval:
Interpreting the Histogram

Once the distribution has been displayed graphically, we can describe the overall pattern of the distribution and mention any striking deviations from that pattern. More specifically, we should consider the following features of the distribution:

- **Shape**
- **Center**
- **Spread**
- **Outliers**

We will get a sense of the overall pattern of the data from the histogram's center, spread, and shape, while outliers will highlight deviations from that pattern.

**Shape**

When describing the shape of a distribution, we should consider:

- Symmetry/skewness of the distribution.
- Peakedness (modality)—the number of peaks (modes) the distribution has.

We distinguish between:

---

**REVIEW 8.3 Multiple Choice**

**What percentage of students earned less than a grade of 70 on the exam?**

A. 14%
B. 20%
C. 47%
D. 80%
E. 93%

*For the answer to this question, view the Appendix.*
**Symmetric Distributions**

Note that all three distributions are symmetric, but are different in their modality (peakedness). The first distribution is unimodal—it has one mode (roughly at 10) around which the observations are concentrated. The second distribution is bimodal—it has two modes (roughly at 10 and 20) around which the observations are concentrated. The third distribution is kind of flat, or uniform. The distribution has no modes, or no value around which the observations are concentrated. Rather, we see that the observations are roughly uniformly distributed among the different values.

**Skewed Right Distributions**

A distribution is called skewed right if, as in the histogram above, the right tail (larger values) is much longer than the left tail (small values). Note that in a skewed right distribution, the bulk of the observations are small/medium, with a few observations that are much larger than the rest. An example of a real-life variable that has a skewed right distribution
is salary. Most people earn in the low/medium range of salar-ies, with a few exceptions (CEOs, professional athletes etc.)
that are distributed along a large range (long "tail") of higher
values.

**Skewed Left Distributions**

A distribution is called skewed left if, as in the histogram
above, the left tail (smaller values) is much longer than the
right tail (larger values). Note that in a skewed left distribu-
tion, the bulk of the observations are medium/large, with a
few observations that are much smaller than the rest. An ex-
ample of a real life variable that has a skewed left distribution
is age of death from natural causes (heart disease, cancer,
etc.). Most such deaths happen at older ages, with fewer cases
happening at younger ages.

Recall our grades example:

As you can see from the histogram, the grades distribution is
roughly symmetric.

**Center**

The center of the distribution is its midpoint—the value that
divides the distribution so that approximately half the observa-
tions take smaller values, and approximately half the observa-
tions take larger values. Note that from looking at the histo-
gram we can get only a rough estimate for the center of the dis-
tribution. (More exact ways of finding measures of center will
be discussed in the next section.)

Recall our grades example (image above). As you can see from
the histogram, the center of the grades distribution is roughly
70 (7 students scored below 70, and 8 students scored above
70).
Spread

The spread (also called variability) of the distribution can be described by the approximate range covered by the data. From looking at the histogram, we can approximate the smallest observation (minimum), and the largest observation (maximum), and thus approximate the range.

In our example:

approximate min: 45 (the middle of the lowest interval of scores)
approximate max: 95 (the middle of the highest interval of scores)
approximate range: 95-45=50

Outliers

Outliers are observations that fall outside the overall pattern. For example, the following histogram represents a distribution that has a high probable outlier:

The overall pattern of the distribution of a quantitative variable is described by its shape, center, and spread. By inspecting the histogram, we can describe the shape of the distribution, but, as we saw, we can only get a rough estimate for the center and spread. A description of the distribution of a quantitative variable must include, in addition to the graphical display, a more precise numerical description of the center and spread of the distribution.

The two main numerical measures for the center of a distribution are the mean and the median. Each one of these measures is based on a completely different idea of describing the center of a distribution.

Review 8.4 Multiple Choice

What do you think the shape of the distribution of age of death from trauma (accident, murder, suicide, drug overdose, etc.) would be when represented by a histogram? Why?

A. Symmetric - Uniform
B. Skewed Left
C. Skewed Right
D. Symmetric - Unimodal
E. Symmetric - Bimodal

For the answer to this question, view the Appendix.
**Mean**

The mean is the average of a set of observations (i.e., the sum of the observations divided by the number of observations). If the n observations are x₁, x₂, ..., xₙ, their mean, which we denote by \( \bar{x} \) (and read x-bar), is therefore:

\[
\bar{x} = \frac{x_1 + x_2 + \ldots + x_n}{n}
\]

**World Cup Soccer**

Data were collected from the last three World Cup soccer tournaments. A total of 192 games were played. The table below lists the number of goals scored per game (not including any goals scored in shootouts).

<table>
<thead>
<tr>
<th>TOTAL # OF GOALS</th>
<th>GAME FREQ.</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>17</td>
</tr>
<tr>
<td>1</td>
<td>45</td>
</tr>
<tr>
<td>2</td>
<td>51</td>
</tr>
<tr>
<td>3</td>
<td>37</td>
</tr>
<tr>
<td>4</td>
<td>25</td>
</tr>
<tr>
<td>5</td>
<td>11</td>
</tr>
<tr>
<td>6</td>
<td>3</td>
</tr>
<tr>
<td>7</td>
<td>2</td>
</tr>
<tr>
<td>8</td>
<td>1</td>
</tr>
</tbody>
</table>

To find the mean number of goals scored per game, we would need to find the sum of all 192 numbers, then divide that sum by 192. Rather than add 192 numbers, we use the fact that the same numbers appear many times. For example, the number 0 appears 17 times, the number 1 appears 45 times, the number 2 appears 51 times, etc.

If we add up 17 zeros, we get 0. If we add up 45 ones, we get 45. If we add up 51 twos, we get 102. Repeated addition is multiplication.

Thus, the sum of the 192 numbers = \( 0(17) + 1(45) + 2(51) + 3(37) + 4(25) + 5(11) + 6(3) + 7(2) + 8(1) = 453. \)

The mean is \( \frac{453}{192} = 2.359. \)

This way of calculating a mean is sometimes referred to as a weighted average, since each value is "weighted" by its frequency.

**Median**

The median (M) is the midpoint of the distribution. It is the number such that half of the observations fall above and half fall below. To find the median:

- Order the data from smallest to largest
- Consider whether n, the number of observations, is even or odd.
  - If n is odd, the median M is the center observation in the ordered list. This observation is the one "sitting" in the \((n + 1) / 2\) spot in the ordered list
  - If n is even, the median M is the mean of the two center observations in the ordered list. These two observations are the ones "sitting" in the \(n / 2\) and \((n / 2) + 1\) spots in the ordered list.

For a simple visualization of the location of the median, consider the following two simple cases of \(n = 7\) and \(n = 8\) ordered observations, with each observation represented by a solid circle:
Here are the number of hours that 9 students spend on the computer on a typical day:
1 6 7 5 5 8 11 12 15

The median number of hours spent on the computer is:

A. 8
B. 6.5
C. 5
D. 7.5
E. 7

For the answer to this question, view the Appendix.

Comparing the Mean and Median

As we have seen, the mean and the median, the most common measures of center, each describe the center of a distribution of values in a different way. The mean describes the center as an average value, in which the actual values of the data points play an important role. The median, on the other hand, locates the middle value as the center, and the order of the data is the key to finding it.

To get a deeper understanding of the differences between these two measures of center, consider the following example.

Here are two datasets:

Data set A → 64 65 66 68 70 71 73
Data set B → 64 65 66 68 70 71 730

For dataset A, the mean is 68.1, and the median is 68. Looking at dataset B, notice that all of the observations except the last one are close together. The observation 730 is very large, and is certainly an outlier. In this case, the median is still 68, but the mean will be influenced by the high outlier, and shifted up to 162. The message that we should take from this example is:

The mean is very sensitive to outliers (because it factors in their magnitude), while the median is resistant to outliers.
Therefore:

- For symmetric distributions with no outliers: $\bar{x}$ is approximately equal to $M$.

- For skewed right distributions and/or datasets with high outliers: $\bar{x} > M$

- For skewed left distributions and/or datasets with low outliers: $\bar{x} < M$

We will therefore use $\bar{x}$ as a measure of center for symmetric distributions with no outliers. Otherwise, the median will be a more appropriate measure of the center of our data.
REVIEW 8.6 Multiple Choice

Question 1 of 2

The Current Population Survey conducted by the Census Bureau records the incomes of a large sample of U.S. households each month. What will be the relationship between the mean and median of the collected data?

A. The mean will be bigger than the median.
B. The mean will be smaller than the median.
C. The mean and the median will be about the same.

Question 2 of 2

The SAT Math scores of 1,000 future engineers and physicists are recorded. What will be the relationship between the mean and median of the collected data?

A. The mean will be bigger than the median.
B. The mean will be smaller than the median.
C. The mean and the median will be about the same.

Measures of Spread

So far we have learned about different ways to quantify the center of a distribution. A measure of center by itself is not enough, though, to describe a distribution. Consider the following two distributions of exam scores. Both distributions are centered at 70 (the median of both distributions is approximately 70), but the distributions are quite different. The first distribution has a much larger variability in scores compared to the second one.

In order to describe the distribution, we therefore need to supplement the graphical display not only with a measure of center, but also with a measure of the variability (or spread) of the distribution.

Range

The range covered by the data is the most intuitive measure of variability. The range is exactly the distance between the smallest data point (Min) and the largest one (Max).

\[ \text{Range} = \text{Max} - \text{Min} \]
Standard Deviation

The idea behind the standard deviation is to quantify the spread of a distribution by measuring how far the observations are from their mean, $\bar{x}$. The standard deviation gives the average (or typical distance) between a data point and the mean, $\bar{x}$.

Notation

There are many notations for the standard deviation: SD, s, Sd, StDev. Here, we'll use SD as an abbreviation for standard deviation and use s as the symbol.

Calculation

In order to get a better understanding of the standard deviation, it would be useful to see an example of how it is calculated. In practice, we will use statistical software to do the calculation.

Video Store Calculations

The following are the number of customers who entered a video store in 8 consecutive hours:

7, 9, 5, 13, 3, 11, 15, 9

To find the standard deviation of the number of hourly customers:

1. Find the mean, $\bar{x}$ of your data: $7+9+5+\ldots+9=9/8=9$

2. Find the deviations from the mean: the difference between each observation and the mean

$(7 - 9), (9 - 9), (5 - 9), (13 - 9), (3 - 9), (11 - 9), (15 - 9), (9 - 9)$

3. These numbers are -2, 0, -4, 4, -6, 2, 6, 0

4. Since the standard deviation is the average (typical) distance between the data points and their mean, it would make sense to average the deviations we got. Note, however, that the sum of the deviations from the mean, $\bar{x}$, is 0 (add them up and see for yourself). This is always the case, and is the reason why we have to do a more complicated calculation to determine the standard deviation

5. Square each of the deviations:

The first few are:

$(-2)^2 = 4, (0)^2 = 0, (-4)^2 = 16$, and the rest are 16, 36, 4, 36, 0

6. Average the square deviations by adding them up and dividing by n - 1 (one less than the sample size):

$4+0+16+16+36+4+36+0(8-1)=1127=16$

- The reason why we "sort of" average the square deviations (divide by n - 1) rather than take the actual average (divide by n) is beyond the scope of the course at this point, but will be addressed later.
• This average of the squared deviations is called the variance of the data.

7. The SD of the data is the square root of the variance:

\[ SD = \sqrt{16} = 4 \]

• Why do we take the square root? Note that 16 is an average of the squared deviations, and therefore has different units of measurement. In this case 16 is measured in "squared customers", which obviously cannot be interpreted. We therefore take the square root in order to compensate for the fact that we squared our deviations and in order to go back to the original unit of measurement.

Recall that the average number of customers who enter the store in an hour is 9. The interpretation of SD = 4 is that, on average, the actual number of customers that enter the store each hour is 4 away from 9.

---

**Chapter 8 Lab**

There are a variety of conventional ways to visualize data - tables, histograms, bar graphs, etc. Now that your data have been managed, it is time to graph your variables one at a time and examine both center and spread.

Examples:

1. Univariate

Number of cigarettes smoked among current, daily, young adult smokers:

![Graph showing distribution of cigarettes per day](image1)

Number of current nicotine dependence symptoms among current, daily, young adult smokers:

![Graph showing distribution of nicotine dependence symptoms](image2)
Code for Univariate Output (Categorical):

SPSS  `FREQUENCIES VARIABLES=var1 var2 var3 /
ORDER=ANALYSIS.
`

Stata  `tab1 var1 var2 var3`

SAS  `PROC FREQ; tables var1 var2 var3;`

R  
> library(descr)
  > freq(as.ordered(title_of_data_set$var1))
  > freq(as.ordered(title_of_data_set$var2))
  > freq(as.ordered(title_of_data_set$var3))

Code for Univariate Output (Quantitative):

SPSS  `DESCRIPTIVES VARIABLES=var1 var2 var3 /
STATISTICS=MEAN STDDEV`

Stata  `summarize var1 var2 var3`

SAS  `proc means; var var1 var2 var3;`

R  
> library(descr)
  > freq(as.ordered(title_of_data_set$var1))
  > freq(as.ordered(title_of_data_set$var2))
  > freq(as.ordered(title_of_data_set$var3))
  (Or for mean and sd)
  > summary(title_of_data_set$var1)

LAB HANDOUT: UNIVARIATE GRAPHING

SPSS Univariate Graphing Handout
Stata Univariate Graphing Handout
SAS Univariate Graphing Handout
R Univariate Graphing Handout

CHAPTER 8 ASSIGNMENT

Submit univariate graphs of your two main constructs. Write a few sentences describing what your graphs reveal in terms of shape, spread, and center.
CHAPTER 9

Graphing Relationships

So far we have dealt with data obtained from one variable (either categorical or quantitative) and learned how to describe the distribution of the variable using the appropriate visual displays and numerical measures. In this section, examining relationships, we will look at two variables at a time and, as the title suggests, explore the relationship between them using (as before) visual displays and numerical summaries.

While it is fundamentally important to know how to describe the distribution of a single variable, most studies (including yours) pose research questions that involve exploring the relationship between two variables.

Here are a few examples of such research questions with the two variables highlighted:

**Examples:**

1. Is there a relationship between *gender* and *test scores* on a particular standardized test?

   Other ways of phrasing the same research question:
   - Is performance on the test related to gender?
   - Is there a gender effect on test scores?
   - Are there differences in test scores between males and females?

2. Is there a relationship between the type of light a baby sleeps with (no light, night-light, lamp) and whether or not the child develops nearsightedness?

3. Are the smoking habits of a person (yes, no) related to the person's gender?

4. How well can we predict a student's freshman year GPA from his/her SAT score?

In most studies involving two variables, each of the variables has a role. We distinguish between:

- the *response* variable (also known as the dependent variable (DV), or outcome)
- the *explanatory* variable (also known as the independent variable (IV), or the predictor)

At this point, we will be asking you to “impose” a causal
model on your research question, despite the fact that you will not be able to directly evaluate a causal relationship. This video defines the two types of variables you will be identifying and shows you how this decision will guide the kinds of graphing you do and the kind of statistical tests that you will ultimately use.

Click here to Movie 9.1 on Bivariate Graphing (16:34).

When graphing your data, it is important that each graph provides clear and accurate summaries of the data that do not mislead. Movie 9.2 provides a few basic graphing guidelines to help you accomplish this goal. Click here to view Movie 9.2 on Graphing Rules (3:20).
CHAPTER 9 LAB

Bivariate

Prevalence of Nicotine Dependence by Depression Status*

Mean Number of Nicotine Dependence Symptoms by Depression Status*

*among current, daily, young adult smokers

Code for Bivariate Output (Categorical IV and Categorical DV):

**SPSS**

CROSSTABS
/TABLES=DV by IV.
/CELLS=COUNT ROW COLUMN TOTAL.

**Stata**

tab DV IV, row column cell

**SAS**

Proc freq; tables DV*IV;

**R**

> table(title_of_data_set$DV, title_of_data_set$IV)
  # for table
  > prop.table(table(title_of_data_set$DV, title_of_data_set$IV))
  # for cell %ages
  > prop.table(table(title_of_data_set$DV, title_of_data_set$IV),1)
  # for row %ages
  > prop.table(table(title_of_data_set$DV, title_of_data_set$IV),2)
  # for column %age
  > barplot(prop.table(table(title_of_data_set$DV, title_of_data_set$IV),2)[rows,])
  # for plots of column percentage

Code for Bivariate Output (Categorical IV and Quantitative DV):

**SPSS**

MEANS TABLES=IV by DV
/CELLS MEAN COUNT STDDEV.

**Stata**

bys IV: su DV

**SAS**

proc sort; by IV;
  proc means; var DV; by IV;

**R**

> by(title_of_data_set$DV, title_of_data_set$IV, mean)
  # for table
  > barplot(by(title_of_data_set$DV, title_of_data_set$IV, mean))
  # for plots

Note: If your explanatory variable (i.e. IV or predictor variable is quantitative, for graphing purposes, create meaningful categories and then use the appropriate code above.
Multivariate

Prevalence of Nicotine Dependence by Depression Status and Sex*

Mean Number of Nicotine Dependence Symptoms by Depression Status and Sex*

*among current, daily, young adult smokers

Code for Multivariate Output (Categorical IV and Categorical DV, Categorical 3rd VAR):

SPSS  
CROSSTABS  
/TABLES=DV BY IV BY THIRD_VAR.

Stata  
bys IV third_var: tab DV

SAS  
proc sort; by THIRD_VAR;
  proc freq; tables DV*IV; by THIRD_VAR;

R  
  > prop.table(ftable(title_of_data_set$DV, title_of_data_set$IV, title_of_data_set$THIRD_VAR)) # for cell %ages
  > prop.table(ftable(title_of_data_set$DV, title_of_data_set$IV, title_of_data_set$THIRD_VAR),1) # for row %ages
  > prop.table(ftable(title_of_data_set$DV, title_of_data_set$IV, title_of_data_set$THIRD_VAR),2) # for column %age
  > barplot(prop.table(ftable(title_of_data_set$DV, title_of_data_set$IV, title_of_data_set$THIRDVAR),2)[rows,]) # for plots of column percentage

______________________________________________

Code for Multivariate Output (Categorical IV, Quantitative DV, Categorical 3rd VAR):

SPSS  
MEANS TABLES=DV BY IV BY THIRD_VAR.

/CELLS MEAN COUNT STDDEV.

Stata  
bys IV THIRD_VAR: su DV

SAS  
proc sort; by IV THIRD_VAR;
  proc means; var DV; by IV THIRD_VAR;

R  
> ftable(by(title_of_data_set$DV, list(title_of_data_set$IV, title_of_data_set$THIRD_VAR), mean)) # to get table
  > barplot(by(title_of_data_set$DV, list(title_of_data_set$IV, title_of_data_set$THIRD_VAR), mean), beside=T) # to get plot
Note: If your 3rd variable is quantitative, for graphing purposes, create meaningful categories and then use the code above.

CHAPTER 9 ASSIGNMENT

Submit a graph showing the association between your explanatory and response variables (i.e. IV and DV), a bivariate graph. Include a 2nd graph of your two main variables by a third variable (multivariate graph). Write a few sentences describing what your graphs reveal.

LAB HANDOUT: BIVARIATE GRAPHING

SPSS Bivariate Graphing Handout
Stata Bivariate Graphing Handout
SAS Bivariate Graphing Handout
R Bivariate Graphing Handout

Graphs that seem to provide important information can in fact be erroneous. Watch as this visually appealing graph is deconstructed and modified to better present the association of interest. Click here to watch the Movie 9.3 on Common Graphing Mistakes (3:35).

Further information on how to graph using Microsoft Excel 2007 can be found here:

Graphing in Excel
Thus far, we have focused on descriptive statistics. Through our examination of frequency distributions, graphical representations of our variables, and calculations of center and spread, the goal has been to describe and summarize data. We will now introduce you to inferential statistics. In addition to describing data, inferential statistics allow us to directly test our hypothesis by evaluating (based on a sample) our research question with the goal of generalizing the results to the larger population from which the sample was drawn.

Hypothesis testing is one of the most important inferential tools of application of statistics to real life problems. It is used when we need to make decisions concerning populations on the basis of only sample information. A variety of statistical tests are used to arrive at these decisions (e.g. Analysis of Variance, Chi-Square Test of Independence, etc.). Steps involved in hypothesis testing include specifying the null (Ho) and alternate (Ha) hypotheses; choosing a sample; assessing the evidence; and making conclusions.

**Statistical hypothesis testing is defined as assessing evidence provided by the data in favor of or against each hypothesis about the population.**

The purpose of this section is to build your understanding about how statistical hypothesis testing works.

**Example:**

To test what I have read in the scientific literature, I decide to evaluate whether or not there is a difference in smoking quantity (i.e. number of cigarettes smoked) according to whether or not an individual has a diagnosis of major depression.

Let's analyze this example using the 4 steps: Specifying the null (Ho) and alternate (Ha) hypotheses; choosing a sample; assessing the evidence; and making conclusions.
There are two opposing hypotheses for this question:

- There is *no difference* in smoking quantity between people with and without depression.
- There is a *difference* in smoking quantity between people with and without depression.

The first hypothesis (aka null hypothesis) basically says nothing special is going on between smoking and depression. In other words, that they are unrelated to one another. The second hypothesis (aka the alternate hypothesis) says that there is a relationship and allows that the difference in smoking between those individuals with and without depression could be in either direction (i.e. individuals with depression may smoke more than individuals without depression or they may smoke less).

### 1. Choosing a Sample:

I chose the NESARC, a representative sample of 43,093 non-institutionalized adults in the U.S. As I am interested in evaluating these hypotheses only among individuals who are smokers and who are younger (rather than older) adults, I subset the NESARC data to individuals that are 1) current daily smokers (i.e. smoked every day in the month prior to the survey) are 2) are age 18 to 25. This sample (n=1320) showed the following:

- Young adult, daily smokers with depression smoked an average of 13.9 cigarettes per day (s.d. 9.2).
- Young adult daily smokers without depression smoked on average 13.2 cigarettes per day (s.d 8.5)

While it is true that 13.9 cigarettes per day are more than 13.2 cigarettes per day, it is not at all clear that this is a large enough difference to reject the null hypothesis.

### 2. Assessing the Evidence:

In order to assess whether the data provide strong enough evidence against the null hypothesis (i.e. against the claim that there is no relationship between smoking and depression), we need to ask ourselves: How surprising is it to get a difference of 0.7 cigarettes smoked per day between our two groups (depression vs. no depression) assuming that the null hypothesis is true (i.e. there is no relationship between smoking and depression).

This is the step where we calculate how likely it is to get data like that observed when Ho is true. In a sense, this is the heart of the process, since we draw our conclusions based on this probability.

It turns out that the probability that we’ll get a difference of this size in the mean number of cigarettes smoked in a random sample of 1320 participants is roughly .17 (do not worry about how this was calculated at this point).
3. Making Conclusions:

Well, we found that if the null hypothesis were true (i.e. there is no association) there is a probability of .17 of observing data like that observed.

Now you have to decide...

Do you think that a probability of .17 makes our data rare enough (surprising enough) under the null hypothesis so that the fact that we did observe it is enough evidence to reject the null hypothesis?

Or do you feel that a probability of .17 means that data like we observed are not very likely when the null hypothesis is true (not unlikely enough to conclude that getting such data is sufficient evidence to reject the null hypothesis).

Basically, this is your decision. **However, it would be nice to have some kind of guideline about what is generally considered surprising enough.**

The reason for using an inferential test is to get a p-value. The p-value determines whether or not we reject the null hypothesis. The p-value provides an estimate of how often we would get the obtained result by chance if in fact the null hypothesis were true. In statistics, a result is called statistically significant if it is unlikely to have occurred by chance alone. If the p-value is small (i.e. less than .05), this suggests that it is likely (more than 95% likely) that the association of interest would be present following repeated samples drawn from the population (aka a sampling distribution).

If this probability is very small, then that means that it would be very surprising to get data like that observed if the null hypothesis were true. The fact that we did not observe such data is therefore evidence supporting the null hypothesis, and we should accept it. On the other hand, if this probability were very small, this means that observing data like that observed is surprising if the null hypothesis were true, so the fact that we observed such data provides evidence against the null hypothesis (i.e. suggests that there is an association between smoking and depression). This crucial probability, therefore, has a special name. It is called the p-value of the test.

In our examples, the p-value was given to you (and you were reassured that you didn't need to worry about how these were derived):

- P-Value = .17

Obviously, the smaller the p-value, the more surprising it is to get data like ours when the null hypothesis is true, and therefore the stronger the evidence the data provide against the null. Looking at the p-value in our example we see that there is not adequate evidence to reject the null hypothesis. **In other words, we fail to reject the null hypothesis that there is no association between smoking and depression.**

Since our conclusion is based on how small the p-value is, or in other words, how surprising our data are when the null hypothesis (Ho) is true, it would be nice to have some kind of...
guideline or cutoff that will help determine how small the p-value must be, or how "rare" (unlikely) our data must be when Ho is true, for us to conclude that we have enough evidence to reject Ho.

This cutoff exists, and because it is so important, it has a special name. It is called the significance level of the test and is usually denoted by the Greek letter $\alpha$. The most commonly used significance level is $\alpha = .05$ (or 5%). This means that:

- if the p-value $< \alpha$ (usually .05), then the data we got is considered to be "rare (or surprising) enough" when Ho is true, and we say that the data provide significant evidence against Ho, so we reject Ho and accept Ha.

- if the p-value $> \alpha$ (usually .05), then our data are not considered to be "surprising enough" when Ho is true, and we say that our data do not provide enough evidence to reject Ho (or, equivalently, that the data do not provide enough evidence to accept Ha).

Although you will always be interpreting the p-value for a statistical test, the specific statistical test that you will use to evaluate your hypotheses depends on the type of explanatory and response variables that you have.
The Big Idea Behind Inference

A **sampling distribution** is a distribution of all possible samples (of a given size) that could be drawn from the population. If you have a sampling distribution meant to estimate a mean (e.g. the average number of cigarettes smoked in a population), this would be represented as a distribution of frequencies of mean number of cigarettes for consecutive samples drawn from the population. Although we ultimately rely on only one sample, if that sample is representative of the larger population, inferential statistical tests allow us to estimate (with different levels of certainty) a mean (or other parameter such as a standard deviation, proportion, etc.) for the entire population. This idea is the foundation for each of the inferential tools that you will be using this semester.

Click [here](#) to view Movie 10.1, part 1 of the Big Idea Behind Inference (9:46).

Click [here](#) to view Movie 10.2, part 2 of the Big Idea Behind Inference (13:42).
In our description of hypothesis testing in the previous chapter, we started with case C→Q, where the explanatory variable/independent variable/predictor (X=major depression) is categorical and the response variable/dependent variable/outcome (Y=number of cigarettes smoked) is quantitative. Here is a similar example:

GPA and Year in College

Say that our variable of interest is the GPA of college students in the United States. Since GPA is quantitative, we do inference on \( \mu \), the (population) mean GPA among all U.S. college students. We are really interested in the relationship between GPA and college year:

\[
X : \text{year in college (1 = freshmen, 2 = sophomore, 3 = junior, 4 = senior)} \quad \text{and} \\
Y : \text{GPA}
\]

In other words, we want to explore whether GPA is related to year in college. The way to think about this is that the population of U.S. college students is now broken into 4 sub-populations: freshmen, sophomores, juniors, and seniors. Within each of these four groups, we are interested in the GPA.

The inference must therefore involve the 4 sub-population means:

\[
\mu_1 : \text{mean GPA among freshmen in the United States} \\
\mu_2 : \text{mean GPA among sophomores in the United States} \\
\mu_3 : \text{mean GPA among juniors in the United States} \\
\mu_4 : \text{mean GPA among seniors in the United States}
\]
It makes sense that the inference about the relationship between year and GPA has to be based on some kind of comparison of these four means. If we infer that these four means are not all equal (i.e., that there are some differences in GPA across years in college) then that's equivalent to saying GPA is related to year in college. Let's summarize this example with a figure:

In general, then, making inferences about the relationship between X and Y in Case C→Q boils down to comparing the means of Y in the sub-populations, which are created by the categories defined in X (say k categories). The following figure summarizes this:

The inferential method for comparing means is called Analysis of Variance (abbreviated as ANOVA), and the test associated with this method is called the ANOVA F-test. We will first present our leading example, and then introduce the ANOVA F-test by going through its 4 steps, illustrating each one using the example.

Is "academic frustration" related to major?

A college dean believes that students with different majors may experience different levels of academic frustration. Random samples of size 35 of Business, English, Mathematics,
and Psychology majors are asked to rate their level of academic frustration on a scale of 1 (lowest) to 20 (highest)

The figure highlights that examining the relationship between major (X) and frustration level (Y) amounts to comparing the mean frustration levels ($\mu_1, \mu_2, \mu_3, \mu_4$) among the four majors defined by X.

**The Anova F-Test**

Now that we understand in what kind of situations ANOVA is used, we are ready to learn how it works.

**Stating the Hypotheses**

The null hypothesis claims that there is no relationship between X and Y. Since the relationship is examined by comparing $\mu_1, \mu_2, \mu_3, ..., \mu_k$ (the means of Y in the populations defined by the values of X), no relationship would mean that all the means are equal. Therefore the null hypothesis of the F-test is: $H_0: \mu_1 = \mu_2 = ... = \mu_k$

As we mentioned earlier, here we have just one alternative hypothesis, which claims that there is a relationship between X and Y. In terms of the means $\mu_1, \mu_2, \mu_3, ..., \mu_k$, it simply says the opposite of the alternative, that not all the means are equal, and we simply write: $H_a$: not all the $\mu$’s are equal.

Recall our "Is academic frustration related to major?" example:
The hypotheses that are being tested in our example are:

**H₀ = µ₁ = µ₂ = µ₃ = µ₄**

**Hₐ = µ₁ ≠ µ₂ ≠ µ₃ ≠ µ₄**

A. True

B. False

*For the answer to this question, view the Appendix.*

The correct hypotheses for our example are:

\[ H₀ = \mu_1 = \mu_2 = \mu_3 = \mu_4 \]

\[ H₁: \text{not all the } \mu \text{'s are equal} \]

Note that there are many ways for \( \mu_1, \mu_2, \mu_3, \mu_4 \) not to be all equal, and \( \mu_1 \neq \mu_2 \neq \mu_3 \neq \mu_4 \) is just one of them. Another way could be \( \mu_1 = \mu_2 = \mu_3 \neq \mu_4 \) or \( \mu_1 = \mu_2 \neq \mu_3 = \mu_4 \). The alternative of the ANOVA F-test simply states that not all of the means are equal and is not specific about the way in which they are different.

**The Idea Behind the ANOVA F-Test**

Let’s think about how we would go about testing whether the population means \( \mu_1, \mu_2, \mu_3, \mu_4 \) are equal. It seems as if the best we could do is to calculate their point estimates—the sample mean in each of our 4 samples (denote them by \( \bar{x}_1, \bar{x}_2, \bar{x}_3, \bar{x}_4 \)),

and see how far apart these sample means are, or, in other words, measure the variation between the sample means. If we find that the four sample means are not all close together, we’ll say that we have evidence against Ho, and otherwise, if they are close together, we’ll say that we do not have evidence against Ho. This seems quite simple, but is this enough? Let’s see.

It turns out that:
• The sample mean frustration score of the 35 business majors is: $\bar{x}_1 = 7.3$

• The sample mean frustration score of the 35 English majors is: $\bar{x}_2 = 1.8$

• The sample mean frustration score of the 35 math majors is: $\bar{x}_3 = 3.2$

• The sample mean frustration score of the 35 psychology majors is: $\bar{x}_4 = 4.0$

On the next page, we present two possible scenarios for our example. In both cases, we construct side-by-side boxplots (showing the distribution of the data including the range, lowest and highest values, the mean, etc.) four groups of frustration levels that have the same variation among their means. Thus, Scenario #1 and Scenario #2 both show data for four groups with the sample means 7.3, 11.8, 13.2, and 14.0 (indicated with red marks).
**REVIEW 11.2 Multiple Choice**

Look carefully at the graphs of both scenarios. For which of the two scenarios would you be willing to believe that samples have been taken from four groups which have the same population means?

A. Scenario 1  
B. Scenario 2

*For the answer to this question, view the Appendix.*

The important difference between the two scenarios is that the first represents data with a large amount of variation within each of the four groups; the second represents data with a small amount of variation within each of the four groups.

Scenario 1, because of the large amount of spread within the groups, shows boxplots with plenty of overlap. One could imagine the data arising from 4 random samples taken from 4 populations, all having the same mean of about 11 or 12. The first group of values may have been a bit on the low side, and the other three a bit on the high side, but such differences could conceivably have come about by chance. This would be the case if the null hypothesis, claiming equal population means, were true. Scenario 2, because of the small amount of spread within the groups, shows boxplots with very little overlap. It would be very hard to believe that we are sampling from four groups that have equal population means. This would be the case if the null hypothesis, claiming equal population means, were false.

Thus, in the language of hypothesis tests, we would say that if the data were configured as they are in scenario 1, we would not reject the null hypothesis that population mean frustration levels were equal for the four majors. If the data were configured as they are in scenario 2, we would reject the null hypothesis, and we would conclude that mean frustration levels differ depending on major.

Let's summarize what we learned from this. The question we need to answer is: Are the differences among the sample means ($\bar{x}$'s) due to true differences among the $\mu$'s (alternative hypothesis), or merely due to sampling variability (null hypothesis)?

In order to answer this question using our data, we obviously need to look at the variation among the sample means, but this alone is not enough. We need to look at the variation among the sample means relative to the variation within the groups. In other words, we need to look at the quantity:

\[
\frac{\text{VARIATION AMONG SAMPLE MEANS}}{\text{VARIATION WITHIN GROUPS}}
\]

which measures to what extent the difference among the sampled groups' means dominates over the usual variation within
sampled groups (which reflects differences in individuals that are typical in random samples).

When the variation within groups is large (like in scenario 1), the variation (differences) among the sample means could become negligible and the data provide very little evidence against Ho. When the variation within groups is small (like in scenario 2), the variation among the sample means dominates over it, and the data have stronger evidence against Ho.

Looking at this ratio of variations is the idea behind the comparing more than two means; hence the name analysis of variance (ANOVA).

Did I Get This?

Consider the following generic situation:

where we're testing:

\[
H_0 : \mu_1 = \mu_2 = \mu_3 \\
H_a : not\ all\ the\ \mu's\ are\ equal
\]

The following are two possible scenarios of the data (note in both scenarios the sample means are 25, 30, and 35).
Here is the R output for the ANOVA F-test. In particular, note that the F-statistic is 46.60, which is very large, indicating that the data provide evidence against $H_0$ (we can also see that the p-value is so small that it is essentially 0, which supports that conclusion as well).

**Finding the P-Value**

The p-value of the ANOVA F-test is the probability of getting an F statistic as large as we got (or even larger) had $H_0: \mu_1 = \mu_2 = \ldots = \mu_k$ been true. In other words, it tells us how surprising it is to find data like those observed, assuming that there is no difference among the population means $\mu_1, \mu_2, \ldots, \mu_k$.

As we already noticed before, the p-value in our example is so small that it is essentially 0, telling us that it would be next to impossible to get data like those observed had the mean frustration level of the four majors been the same (as the null hypothesis claims).

**Making Conclusions in Context**

As usual, we base our conclusion on the p-value. A small p-value tells us that our data contain evidence against $H_0$. More specifically, a small p-value tells us that the differences between the sample means are statistically significant (unlikely to have happened by chance), and therefore we reject $H_0$. If
the p-value is not small, the data do not provide enough evidence to reject Ho, and so we continue to believe that it may be true. A significance level (cut-off probability) of .05 can help determine what is considered a small p-value.

In our example, the p-value is extremely small (close to 0) indicating that our data provide extremely strong evidence to reject Ho. We conclude that the frustration level means of the four majors are not all the same, or, in other words, that majors do have an effect on students’ academic frustration levels at the school where the test was conducted.

**CHAPTER 11 LAB**

Analysis of variance assesses whether the means of two or more groups are statistically different from each other. This analysis is appropriate whenever you want to compare the means (quantitative variables) of groups (categorical variables). The null hypothesis is that there is no difference in the mean of the quantitative variable across groups (categorical variable), while the alternative is that there is a difference.

SPSS **ONEDAY QUAN_DV BY CAT_IV**

/STATISTICS DESCRIPTIVES.

Stata **oneway quan_DV cat_IV, tabulate**

SAS **proc anova;**

class CAT_IV;

model QUAN_DV = CAT_IV;

means CAT_IV;

R > summary(aov(DV ~ IV, data=title_of_data_set))

---

**CHAPTER 11 ASSIGNMENT**

Submit syntax used to run an ANOVA (copy and pasted from your program) along with corresponding output and a few sentences of interpretation.

**Example of how to write results for ANOVA:**

When examining the association between current number of cigarettes smoked (quantitative DV) and past year nicotine dependence (categorical IV), an Analysis of Variance (ANOVA) revealed that among daily, young adult smokers (my sample), those with nicotine dependence reported smoking significantly more cigarettes per day (Mean=14.6, s.d. ±9.15) compared to those without nicotine dependence (Mean=11.4, s.d. ±7.43), F(1, 1313)=44.68, p=0001.

**LAB HANOUT: MODELS OF BIVARIATE ANALYSES**

SPSS Bivariate Models Handout  
Stata Bivariate Models Handout  
SAS Bivariate Models Handout  
R Bivariate Models Handout
The last statistical test that we studied (ANOVA) involved the relationship between a categorical explanatory variable (X) and a quantitative response variable (Y). Next, we will consider inferences about the relationships between two categorical variables, corresponding to case C→C.

In our graphing, we have already summarized the relationship between two categorical variables for a given data set (using a two-way table and conditional percents), without trying to generalize beyond the sample data.

Now we will perform statistical inference for two categorical variables, using the sample data to draw conclusions about whether or not we have evidence that the variables are related in the larger population from which the sample was drawn. In other words, we would like to assess whether the relationship between X and Y that we observed in the data is due to a real relationship between X and Y in the population, or if it is something that could have happened just by chance due to sampling variability.

The statistical test that will answer this question is called the chi-square test of independence. Chi is a Greek letter that looks like this: χ, so the test is sometimes referred to as: The χ² test of independence.

Let’s start with an example.

In the early 1970s, a young man challenged an Oklahoma state law that prohibited the sale of 3.2% beer to males under age 21 but allowed its sale to females in the same age group. The case (Craig v. Boren, 429 U.S. 190 [1976]) was ultimately heard by the U.S. Supreme Court.

The main justification provided by Oklahoma for the law was traffic safety. One of the 3 main pieces of data presented to the Court was the result of a "random roadside survey" that recorded information on gender and whether or not the driver had been drinking alcohol in the previous two hours. There were a total of 619 drivers under 20 years of age included in the survey.
Here is what the collected data looked like:

<table>
<thead>
<tr>
<th>Driver</th>
<th>Gender</th>
<th>Drove drunk?</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>Y</td>
</tr>
<tr>
<td>2</td>
<td>F</td>
<td>N</td>
</tr>
<tr>
<td>3</td>
<td>F</td>
<td>Y</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>619</td>
<td>M</td>
<td>N</td>
</tr>
</tbody>
</table>

The following two-way table summarizes the observed counts in the roadside survey:

<table>
<thead>
<tr>
<th>Drank Alcohol in Last 2 Hours?</th>
<th>Gender</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Yes</td>
<td>Male</td>
<td>77</td>
</tr>
<tr>
<td></td>
<td>Female</td>
<td>16</td>
</tr>
<tr>
<td>No</td>
<td>Male</td>
<td>404</td>
</tr>
<tr>
<td></td>
<td>Female</td>
<td>122</td>
</tr>
<tr>
<td>Total</td>
<td></td>
<td>481</td>
</tr>
<tr>
<td></td>
<td></td>
<td>138</td>
</tr>
<tr>
<td></td>
<td></td>
<td>526</td>
</tr>
<tr>
<td></td>
<td></td>
<td>619</td>
</tr>
</tbody>
</table>

Our task is to assess whether these results provide evidence of a significant ("real") relationship between gender and drunk driving.

The following figure summarizes this example:

Note that, as the figure stresses, we are looking to see whether drunk driving is related to gender, so the explanatory variable (X) is gender, and the response variable (Y) is drunk driving. Both variables are two-valued categorical variables, and therefore our two-way table of observed counts is 2-by-2.

Before we introduce the chi-square test, let's conduct an exploratory data analysis (that is, look at the data to get an initial feel for it).

**Exploratory Analysis**

Recall that the key to reporting appropriate summaries for a two-way table is deciding which of the two categorical variables plays the role of explanatory variable and then calculating the conditional percentages — the percentages of the re-
response variable for each value of the explanatory variable — separately. In this case, since the explanatory variable is gender, we would calculate the percentages of drivers who did (and did not) drink alcohol for males and females separately.

Here is the table of conditional percentages:

<table>
<thead>
<tr>
<th>Gender (X)</th>
<th></th>
<th></th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Yes</td>
<td>No</td>
<td></td>
</tr>
<tr>
<td>Male</td>
<td>77/481=16.0%</td>
<td>404/481=84.0%</td>
<td>100%</td>
</tr>
<tr>
<td>Female</td>
<td>16/138=11.6%</td>
<td>122/138=88.4%</td>
<td>100%</td>
</tr>
</tbody>
</table>

For the 619 sampled drivers, a larger percentage of males were found to be drunk than females (16.0% vs. 11.6%). Our data, in other words, provide some evidence that drunk driving is related to gender; however, this in itself is not enough to conclude that such a relationship exists in the larger population of drivers under 20. We need to further investigate the data and decide between the following two points of view:

- The evidence provided by the roadside survey (16% vs. 11.6%) is strong enough to conclude (beyond a reasonable doubt) that it must be due to a relationship between drunk driving and gender in the population of drivers under 20.
- The evidence provided by the roadside survey (16% vs. 11.6%) is not strong enough to make that conclusion and could just have happened by chance due to sampling variability, and not necessarily because a relationship exists in the population.

Actually, these two opposing points of view constitute the null and alternative hypotheses of the chi-square test for independence, so now that we understand our example and what we still need to find out, let's introduce the four-step process of this test.

**The Chi-Square Test of Independence**

The chi-square test of independence examines our observed data and tells us whether we have enough evidence to conclude beyond a reasonable doubt that two categorical variables are related. Much like the previous part on the ANOVA F-test, we are going to introduce the hypotheses (step 1), and then discuss the idea behind the test, which will naturally lead to the test statistic (step 2).

**Step 1: Stating the Hypothesis**

Ho: There is no relationship between the two categorical variables. (They are independent.)

Ha: There is a relationship between the two categorical variables. (They are not independent.)
In our example, the null and alternative hypotheses would then state:

Ho: There is no relationship between gender and drunk driving.

Ha: There is a relationship between gender and drunk driving.

Or equivalently,

Ho: Drunk driving and gender are independent

Ha: Drunk driving and gender are not independent and hence the name "chi-square test for independence."

**Step 2: The Idea of the Chi-Square Test**

The idea behind the chi-square test, much like ANOVA, is to measure how far the data are from what is claimed in the null hypothesis. The further the data are from the null hypothesis, the more evidence the data presents against it. We'll use our data to develop this idea. Our data are represented by the observed counts:

How will we represent the null hypothesis?

In the previous tests we introduced, the null hypothesis was represented by the null value. Here there is not really a null value, but rather a claim that the two categorical variables (drunk driving and gender, in this case) are independent.

To represent the null hypothesis, we will calculate another set of counts — the counts that we would expect to see (instead of the observed ones) if drunk driving and gender were really independent (i.e., if Ho were true). For example, we actually observed 77 males who drove drunk; if drunk driving and gender were indeed independent (if Ho were true), how many male drunk drivers would we expect to see instead of 77? Similarly, we can ask the same kind of question about (and calculate) the other three cells in our table.

In other words, we will have two sets of counts:

- The observed counts (the data)
- The expected counts (if Ho were true)

We will measure how far the observed counts are from the expected ones. Ultimately, we will base our decision on the size of the discrepancy between what we observed and what we would expect to observe if Ho were true.

How are the expected counts calculated? Once again, we are in need of probability results. Recall from the probability section that if events A and B are independent, then \( P(A \text{ and } B) = \)
P(A) * P(B). We use this rule for calculating expected counts, one cell at a time.

Here again are the observed counts:

<table>
<thead>
<tr>
<th>Gender</th>
<th>Drank Alcohol in Last 2 Hours?</th>
<th>Yes</th>
<th>No</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Male</td>
<td></td>
<td>77</td>
<td>404</td>
<td>481</td>
</tr>
<tr>
<td>Female</td>
<td></td>
<td>16</td>
<td>122</td>
<td>138</td>
</tr>
<tr>
<td>Total</td>
<td></td>
<td>93</td>
<td>526</td>
<td>619</td>
</tr>
</tbody>
</table>

Applying the rule to the first (top left) cell, if driving drunk and gender were independent then:

\[ P(\text{drunk and male}) = P(\text{drunk}) \times P(\text{male}) \]

By dividing the counts in our table, we see that:

\[ P(\text{Drunk}) = \frac{93}{619} \]
\[ P(\text{Male}) = \frac{481}{619} \]

and so,

\[ P(\text{Drunk and Male}) = \left( \frac{93}{619} \right) \times \left( \frac{481}{619} \right) \]

Therefore, since there are total of 619 drivers, if drunk driving and gender were independent, the count of drunk male drivers that I would expect to see is:

\[ 619 \times P(\text{Drunk and Male}) = 619 \times \frac{93}{619} \times \frac{481}{619} = 93 \]

Notice that this expression is the product of the column and row totals for that particular cell, divided by the overall table total.

Similarly, if the variables are independent,

\[ P(\text{Drunk and Female}) = P(\text{Drunk}) \times P(\text{Female}) = \left( \frac{93}{619} \right) \times \left( \frac{138}{619} \right) \]

and the expected count of females driving drunk would be

\[ 93 \times \frac{138}{619} = 93 \times \frac{138}{619} \]

Again, the expected count equals the product of the corresponding column and row totals, divided by the overall table total.

This will always be the case and will help streamline our calculations:
Here is the complete table of expected counts, followed by the table of observed counts:

### Expected Counts

<table>
<thead>
<tr>
<th>Gender</th>
<th>Yes</th>
<th>No</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Male</td>
<td>(93·481)/619=72.3</td>
<td>(526·481)/619=408.7</td>
<td>481</td>
</tr>
<tr>
<td>Female</td>
<td>(93·138)/619=20.7</td>
<td>(526·138)/619=117.3</td>
<td>138</td>
</tr>
<tr>
<td>Total</td>
<td>93</td>
<td>526</td>
<td>619</td>
</tr>
</tbody>
</table>

### Observed Counts

<table>
<thead>
<tr>
<th>Gender</th>
<th>Yes</th>
<th>No</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>Male</td>
<td>77</td>
<td>404</td>
<td>481</td>
</tr>
<tr>
<td>Female</td>
<td>16</td>
<td>122</td>
<td>138</td>
</tr>
<tr>
<td>Total</td>
<td>93</td>
<td>526</td>
<td>619</td>
</tr>
</tbody>
</table>

**Step 3: Finding the P-Value**

The p-value for the chi-square test for independence is the probability of getting counts like those observed, assuming that the two variables are not related (which is claimed by the null hypothesis). The smaller the p-value, the more surprising
it would be to get counts like we did if the null hypothesis were true.

Technically, the p-value is probability of observing $\chi^2$ as least as large as the one observed. Using statistical software, we find that the p-value for this test is 0.201.

**Step 4: Stating the Conclusion in Context**

As usual, we use the magnitude of the p-value to draw our conclusions. A small p-value indicates that the evidence provided by the data is strong enough to reject $H_0$ and conclude (beyond a reasonable doubt) that the two variables are related. In particular, if a significance level of .05 is used, we will reject $H_0$ if the p-value is less than .05.

A p-value of .201 is not small at all. There is no compelling statistical evidence to reject $H_0$, and so we will continue to assume it may be true. Gender and drunk driving may be independent, and so the data suggest that a law that forbids sale of 3.2% beer to males and permits it to females is unwarranted. In fact, the Supreme Court, by a 7-2 majority, struck down the Oklahoma law as discriminatory and unjustified. In the majority opinion Justice Brennan wrote:

"Clearly, the protection of public health and safety represents an important function of state and local governments. However, appellees' statistics in our view cannot support the conclusion that the gender-based distinction closely serves to achieve that objective and therefore the distinction cannot under [prior case law] withstand equal protection challenge."

To read more about this case, click here.

---

### CHAPTER 12 LAB

A Chi-Square Test of Independence compares frequencies of one categorical variable for different values of a second categorical variable. The null hypothesis is that the relative proportions of one variable are independent of the second variable; in other words, the proportions of one variable are the same for different values of the second variable. The alternate hypothesis is that the relative proportions of one variable are associated with the second variable.

**SPSS**

```
CROSSTABS
   TABLES= CAT_DV by CAT_IV
   /STATISTICS=CHISQ.
```

**Stata**

```
tab cat_dv cat_iv, chi2 row col
```

**SAS**

```
Proc freq; tables CAT_DV*CAT_IV/ chisq;
```

**R**

```
> chisq.test(title_of_data_set$DV, title_of_data_set$IV)
```

---

### CHAPTER 12 ASSIGNMENT

Submit syntax used to run a Chi-Square Test (copy and pasted from your program) along with corresponding output and a few sentences of interpretation.

**Example of how to write results for Chi-Square tests:**

When examining the association between lifetime major depression (categorical DV) and past year nicotine dependence (categorical IV), a chi-square test of independence revealed that among daily, young adults smokers (my sample), those with past year nicotine dependence were more likely to have experienced major depression in their lifetime (36.2%) compared to those without past year nicotine dependence (12.7%), $X^2 = 88.60, 1$ df, $p=0.001$. 
Scatter Plots and the Correlation Coefficient (r)

Q → Q

Q → Q is different in the sense that both variables are quantitative, and therefore, as you'll discover, this case will require a different kind of treatment and tools.

Let's start with an example:

**Highway Signs**

A Pennsylvania research firm conducted a study in which 30 drivers (of ages 18 to 82 years old) were sampled, and for each one, the maximum distance (in feet) at which he/she could read a newly designed sign was determined. The goal of this study was to explore the relationship between a driver's age and the maximum distance at which signs were legible, and then use the study's findings to improve safety for older drivers. (Reference: Utts and Heckard, Mind on Statistics (2002). Originally source: Data collected by Last Resource, Inc, Bellfonte, PA.)

Since the purpose of this study is to explore the effect of age on maximum legibility distance,

- the *explanatory* (*X*) variable is *Age*, and
- the response (*Y*) variable is *Distance*

Here is what the raw data looks like:

<table>
<thead>
<tr>
<th>Explanatory</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Age</strong></td>
<td><strong>Distance</strong></td>
</tr>
<tr>
<td>Driver 1</td>
<td>18</td>
</tr>
<tr>
<td>Driver 2</td>
<td>32</td>
</tr>
<tr>
<td>Driver 3</td>
<td>55</td>
</tr>
<tr>
<td>Driver 4</td>
<td>23</td>
</tr>
<tr>
<td>Driver 5</td>
<td></td>
</tr>
<tr>
<td>Driver 6</td>
<td></td>
</tr>
<tr>
<td>Driver 7</td>
<td></td>
</tr>
<tr>
<td>Driver 8</td>
<td></td>
</tr>
<tr>
<td>Driver 9</td>
<td></td>
</tr>
<tr>
<td>Driver 10</td>
<td></td>
</tr>
<tr>
<td>Driver 11</td>
<td></td>
</tr>
<tr>
<td>Driver 12</td>
<td></td>
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<tr>
<td>Driver 13</td>
<td></td>
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<tr>
<td>Driver 14</td>
<td></td>
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<tr>
<td>Driver 15</td>
<td></td>
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<tr>
<td>Driver 16</td>
<td></td>
</tr>
<tr>
<td>Driver 17</td>
<td></td>
</tr>
<tr>
<td>Driver 18</td>
<td></td>
</tr>
<tr>
<td>Driver 19</td>
<td></td>
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<tr>
<td>Driver 20</td>
<td></td>
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<tr>
<td>Driver 21</td>
<td></td>
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<tr>
<td>Driver 22</td>
<td></td>
</tr>
<tr>
<td>Driver 23</td>
<td></td>
</tr>
<tr>
<td>Driver 24</td>
<td></td>
</tr>
<tr>
<td>Driver 25</td>
<td></td>
</tr>
<tr>
<td>Driver 26</td>
<td></td>
</tr>
<tr>
<td>Driver 27</td>
<td></td>
</tr>
<tr>
<td>Driver 28</td>
<td></td>
</tr>
<tr>
<td>Driver 29</td>
<td></td>
</tr>
<tr>
<td>Driver 30</td>
<td>82</td>
</tr>
</tbody>
</table>
Note that the data structure is such that for each individual (in this case driver 1....driver 30) we have a pair of values (in this case representing the driver's age and distance). We can therefore think about these data as 30 pairs of values: (18, 510), (32, 410), (55, 420), ..., (82, 360).

The first step in exploring the relationship between driver age and sign legibility distance is to create an appropriate and informative graphical display. The appropriate graphical display for examining the relationship between two quantitative variables is the scatterplot. Here is how a scatterplot is constructed for our example:

To create a scatterplot, each pair of values is plotted so that the value of the explanatory variable (X) is plotted on the horizontal axis, and the value of the response variable (Y) is plotted on the vertical axis. In other words, each individual (driver, in our example) appears on the scatterplot as a single point whose X-coordinate is the value of the explanatory variable for that individual, and whose Y-coordinate is the value of the response variable.

Here is the completed scatterplot:

Interpreting the Scatterplot

How do we explore the relationship between two quantitative variables using the scatterplot? What should we look at, or pay attention to?

Recall that when we described the distribution of a single quantitative variable with a histogram, we described the overall pattern of the distribution (shape, center, spread) and any deviations from that pattern (outliers). We do the same thing...
with the scatterplot. The following figure summarizes this point:

A negative (or decreasing) relationship means that an increase in one of the variables is associated with a decrease in the other.

Not all relationships can be classified as either positive or negative.

The form of the relationship is its general shape. When identifying the form, we try to find the simplest way to describe the shape of the scatterplot. There are many possible forms. Here are a couple that are quite common:

Relationships with a linear form are most simply described as points scattered about a line:

A positive (or increasing) relationship means that an increase in one of the variables is associated with an increase in the other.

Relationships with a curvilinear form are most simply described as points dispersed around the same curved line:
There are many other possible forms for the relationship between two quantitative variables, but linear and curvilinear forms are quite common and easy to identify. Another form-related pattern that we should be aware of is clusters in the data:

The strength of the relationship is determined by how closely the data follow the form of the relationship. Let's look, for example, at the following two scatterplots displaying positive, linear relationships:

The strength of the relationship is determined by how closely the data points follow the form. We can see that in the top scatterplot the data points follow the linear pattern quite closely. This is an example of a strong relationship. In the bottom scatterplot, the points also follow the linear pattern, but much less closely, and therefore we can say that the relationship is weaker. In general, though, assessing the strength of a relationship just by looking at the scatterplot is quite problematic, and we need a numerical measure to help us with that. We will discuss that later in this section.
Data points that deviate from the pattern of the relationship are called outliers. We will see several examples of outliers during this section. Two outliers are illustrated in the scatterplot below:

Let's go back now to our example, and use the scatterplot to examine the relationship between the age of the driver and the maximum sign legibility distance. Here is the scatterplot:

The direction of the relationship is negative, which makes sense in context, since as you get older your eyesight weakens, and in particular older drivers tend to be able to read signs only at lesser distances. An arrow drawn over the scatterplot illustrates the negative direction of this relationship:

The form of the relationship seems to be linear. Notice how the points tend to be scattered about the line. Although, as we mentioned earlier, it is problematic to assess the strength without a numerical measure, the relationship appears to be moderately strong, as the data is fairly tightly scattered about the line. Finally, all the data points seem to "obey" the pattern—there do not appear to be any outliers.
The Correlation Coefficient—r

The numerical measure that assesses the strength of a linear relationship is called the correlation coefficient, and is denoted by r. We will:

- give a definition of the correlation r,
- discuss the calculation of r,
- explain how to interpret the value of r, and
- talk about some of the properties of r

Definition: The correlation coefficient (r) is a numerical measure that measures the strength and direction of a linear relationship between two quantitative variables.

Calculation: r is calculated using the following formula:

\[ r = 1 - \frac{1}{n} \sum_{i=1}^{n} (x_i - \bar{x})(y_i - \bar{y}) \]

However, the calculation of the correlation (r) is not the focus of this course. We will use a statistics package to calculate r for us, and the emphasis of this course will be on the interpretation of its value.

Interpretation and Properties: Once we obtain the value of r, its interpretation with respect to the strength of linear relationships is quite simple, as this walkthrough will illustrate:
In order to get a better sense for how the value of \( r \) relates to the strength of the linear relationship, take a look at this applet.

The slider bar at the bottom of the applet allows us to vary the value of the correlation coefficient (\( r \)) between -1 and 1 in order to observe the effect on a scatterplot. (If the plot does not change on your browser when you move the slider, click along the bar instead to update the plot).

Now that we understand the use of \( r \) as a numerical measure for assessing the direction and strength of linear relationships between quantitative variables, we will look at a few examples.

**Highway Sign Visibility**

Earlier, we used the scatterplot below to find a negative linear relationship between the age of a driver and the maximum distance at which a highway sign was legible. What about the strength of the relationship? It turns out that the correlation between the two variables is \( r = -0.793 \).

Since \( r < 0 \), it confirms that the direction of the relationship is negative (although we really didn't need \( r \) to tell us that). Since \( r \) is relatively close to -1, it suggests that the relationship is moderately strong. In context, the negative correlation confirms that the maximum distance at which a sign is legible generally decreases with age. Since the value of \( r \) indicates that the linear relationship is moderately strong, but not perfect, we can expect the maximum distance to vary somewhat, even among drivers of the same age.
Statistics Courses

A statistics department is interested in tracking the progress of its students from entry until graduation. As part of the study, the department tabulates the performance of 10 students in an introductory course and in an upper-level course required for graduation. What is the relationship between the students’ course averages in the two courses? Here is the scatterplot for the data:

The scatterplot suggests a relationship that is positive in direction, linear in form, and seems quite strong. The value of the correlation that we find between the two variables is $r = 0.931$, which is very close to 1, and thus confirms that indeed the linear relationship is very strong.

### CHAPTER 13 ASSIGNMENT

Submit syntax used to generate a correlation coefficient (copy and pasted from your program) along with corresponding output and a few sentences of interpretation.

**Note:** When we square $r$, it tells us what proportion of the variability in one variable is described by variation in the second variable (aka R-Squared or Coefficient of Determination).

**Example of how to write results for correlation coefficient:**
Among daily, young adult smokers (my sample), the correlation between number of cigarettes smoked per day (quantitative) and number of nicotine dependence symptoms experienced in the past year (quantitative) was 0.17 ($p=.0001$), suggesting that only 3% (i.e. 0.17 squared) of the variance in number of current nicotine dependence symptoms can be explained by number of cigarettes smoked per day.

### CHAPTER 13 LAB

A correlation coefficient assesses the degree of linear relationship between two variables. It ranges from +1 to -1. A correlation of +1 means that there is a perfect, positive, linear relationship between the two variables. A correlation of -1 means there is a perfect, negative linear relationship between the two variables. In both cases, knowing the value of one variable, you can perfectly predict the value of the second.

**SPSS**
```
CORRELATIONS
/VARIABLES= QUANIV QUANDV
/STATISTICS DESCRIPTIVES.
```

**Stata**
```
corr quan_IV quan_DV
```
```
pwcorr quant_IV quant_DV, sig
```

**SAS**
```
Proc corr; var QUAN_IV QUAN_DV;
```

**R**
```
> cor.test(title_of_data_set$IV, title_of_data_set$DV)
```
Post Hoc Tests and Moderation

Post Hoc

When testing the relationship between your explanatory (X) and response variable (Y) in the context of ANOVA and Chi-Square, your categorical explanatory variable (X) may have more than two levels.

For example, when we examined the differences in mean GPA (Y) across different college years (X=freshman, sophomore, junior and senior) or the differences in mean frustration level (Y) by college major (X=Business, English, Mathematics, Psychology), there is just one alternative hypothesis, which claims that there is a relationship between X and Y.

In terms of the means $\mu_1, \mu_2, \mu_3, \ldots, \mu_k$, (ANOVA) or subgroup proportions (Chi-Square) it simply says the opposite of the alternative, that not all the means or proportions are equal.

Example:

Note that there are many ways for $\mu_1, \mu_2, \mu_3, \mu_4$ not to be all equal, and $\mu_1 \neq \mu_2 \neq \mu_3 \neq \mu_4$ is just one of them. Another way could be $\mu_1 = \mu_2 = \mu_3 \neq \mu_4$ or $\mu_1 = \mu_2 \neq \mu_3 = \mu_4$.

In the case where the explanatory variable (X) represents more than two groups, a significant ANOVA or Chi-Square test does not tell us which groups are different from the others.

To determine which groups are different from the others, we would need to perform post hoc tests. These tests, done after the ANOVA or ChiSquare, are generally termed post hoc paired comparisons.

Post hoc paired comparisons (meaning “after the fact” or “after data collection”) must be conducted in a particular way in order to prevent excessive Type I error.

Type I error occurs when you make an incorrect decision about the null hypothesis. Specifically, this type of error is made when your p-value makes you reject the null hypothesis (H0) when it is true. In other words, your p-value is sufficiently small for you to say that there is a real association, despite the fact that the differences you see are due to chance alone. The type I error rate equals your p-value and is denoted by the Greek letter $\alpha$ (alpha).
Although a Type I Error rate of .05 is considered acceptable (i.e. it is acceptable that 5 times out of 100 you will reject the null hypothesis when it is true), higher Type I error rates are not considered acceptable. If you were to use the significance level of .05 across multiple paired comparisons (for example, three) with \( p = .05 \), then the \( p \) rate across all three comparisons is .05+.05+.05, or .15, yielding a 15% Type I Error rate. In other words, across the unprotected paired comparisons you will reject the null hypothesis when it is true, 15 times out of 100.

The purpose of running protected post hoc tests is that they allow you to conduct multiple paired comparisons without inflating the Type I Error rate.

For ANOVA, you can use one of several post hoc tests each which control for Type I Error while performing paired comparisons (Duncan Multiple Range test, Dunnett’s Multiple Comparison test, Newman-Keuls test, Scheffe’s test, Tukey’s HSD test, Fisher’s LSD test, Sidak).

For post hoc tests following a Chi-Square, we use what is referred to as the Bonferroni Adjustment. Like the post hoc tests used in the context of ANOVA, this adjustment is used to counteract the problem of Type I Error that occurs when multiple comparisons are made. Following a Chi-Square test that includes an explanatory variable with 3 or more groups, we first subset to each possible paired comparison. When interpreting these paired comparisons, rather than setting the \( \alpha \)-level at .05, we divide .05 by the number of paired comparisons that we will be making. The result is our new \( \alpha \)-level. For example, if we have a significant Chi-Square when examining the association between number of cigarettes smoked per day (a 5 level categorical explanatory variable: 1-5 cigarettes; 6-10 cigarettes; 11-15 cigarettes; 16-20 cigarettes; and >20) and nicotine dependence (a two level categorical response variable – yes vs. no), we will want to know which pairs of the 5 cigarette groups are different from one another with respect to rates of nicotine dependence.

In other words, we will make 10 comparisons (all possible comparisons). We will compare group 1 to 2; 1 to 3; 1 to 4; 1 to 5; 2 to 3; 2 to 4; 2 to 5; 3 to 4; 3 to 5; 4 to 5. When we evaluate the p-value for each of these post hoc Chi-Square tests, we will use \( .05/10 = .005 \) as our alpha. If the p-value is < .005 then we will reject the null hypothesis. If it is > .005, we will fail to reject the null hypothesis.

Click here to view additional slides regarding post hoc tests.

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### Chapter 14 Lab

**Post hoc Tests**

You will need to analyze and interpret post hoc paired comparisons in instances where your original statistical test was significant, and you were examining more than two groups (i.e. more than two levels of a categorical, explanatory variable).
POST HOC TESTS WITHIN ANOVA

SPSS
UNIANOVA QUAN_DV BY CAT_IV
/POSTHOC=CAT_IV (TUKEY)
/PRINT=ETASQ DESCRIPTIVE.

Stata
oneway quan_DV cat_IV, sidak

SAS Proc anova; class CAT_IV; model QUAN_DV=CAT_IV;
means CAT_IV /duncan;
R
> TukeyHSD(aov(DV ~ IV, data=title_of_data_set))

Example of post hoc ANOVA results:

ANOVA revealed that among daily, young adult smokers (my sample),
number of cigarettes smoked per day (collapsed into 5 ordered categories,
which is the categorical IV) and number of nicotine dependence symptoms
(quantitative DV) were significantly associated, F (4, 1308)=11.79, p=0.001.
Post hoc comparisons of mean number of ND symptoms by pairs of cigarettes
per day categories revealed that those individuals smoking more than 10
cigarettes per day (i.e. 11 to 15, 16 to 20 and >20) reported significantly more
ND symptoms compared to those smoking 10 or fewer cigarettes per day (i.e. 1
to 5 and 6 to 10). All other comparisons were statistically similar.

Mean number of nicotine dependence symptoms by cigarettes
smoked per day.

POST HOC TESTS FOR CHI SQUARE

(must subset data in order to conduct 2X2 comparisons)

SPSS
TEMPORARY.
SELECT IF CATIV=X OR CAT_IV=Y.
CROSSTABS /TABLES= CAT_DV CAT_IV
/STATISTICS=CHISQ.

Stata
keep if cat_IV==1 | cat_IV==3
tab cat_IV cat_DV, chi2

SAS IF (CAT_IV = 1) AND (CAT_IV = 3); /*in data step*/
Proc freq; tables CAT_DV*CAT_IV / chisq;

R
> chisq.test(title_of_data_set$DV,
> title_of_data_set$IV)$observed
# for actual cell counts
> chisq.test(title_of_data_set$DV, title_of_data_set
> $IV)$expected
# for cell counts expected by chance
> chisq.test(title_of_data_set$DV, title_of_data_set
> $IV)$residuals
# for Pearson residuals (z scores)

For 2x2 comparisons:

> chisq.test(title_of_data_set$DV[subset],
> title_of_data_set$IV[subset])

Example of post hoc Chi-Square results:

A Chi Square test of independence revealed that among daily, young adult
smokers (my sample), number of cigarettes smoked per day (collapsed into 5
ordered categories) and past year nicotine dependence (binary categorical
variable) were significantly associated, X2 =45.16, 4 df, p=.0001.
Post hoc comparisons of rates of nicotine dependence by pairs of cigarettes per day categories revealed that higher rates of nicotine dependence were seen among those smoking more cigarettes, up to 11 to 15 cigarettes per day. In comparison, prevalence of nicotine dependence was statistically similar among those groups smoking 10 to 15, 16 to 20, and > 20 cigarettes per day.

Rate of Nicotine dependence by cigarettes smoked per day.

**Moderation**

In statistics, moderation occurs when the relationship between two variables depends on a third variable. In this case, the third variable is referred to as the moderating variable or simply the moderator. The effect of a moderating variable is often characterized statistically as an interaction; that is, a third variable that affects the direction and/or strength of the relation between your explanatory (X) and response (Y) variable.

**Examples:**

I have hypotheses about the association between smoking quantity and nicotine dependence for individuals with and without depression (the moderator). For example, for those with depression, any amount of smoking may indicate substantial risk for nicotine dependence (i.e. at both low and high levels of daily smoking), while among those without depression, smoking quantity might be expected to be more clearly associated with likelihood of experiencing nicotine dependence (i.e. the more one smokes, the more likely they are to be nicotine dependent). In other words, I am hypothesizing a non-significant association between smoking and nicotine dependence for individuals with depression and a significant, positive association between smoking and nicotine dependence for individuals without depression.

To test this, I can run two ANOVA tests, one examining the association between nicotine dependence (categorical) and level of smoking (quantitative) for those with depression and one examining the association between nicotine dependence (categorical) and level of smoking (quantitative) for those without depression.

The results show a significant association between smoking and nicotine dependence such that the greater the smoking, the higher the rate of nicotine dependence among those indi-
individuals with and without depression. In this example, we would say that depression does not moderate the relationship between smoking and nicotine dependence. In other words, the relationship between smoking and nicotine dependence is consistent for those with and without depression.

I have a similar question regarding alcohol dependence. Specifically, I believe that the association between smoking quantity and nicotine dependence is different for individuals with and without alcohol dependence (the moderator). For those individuals with alcohol dependence, I believe that smoking and nicotine dependence will not be associated (i.e. there will be high rates nicotine dependence at low, moderate and high levels of smoking), while among those without alcohol dependence, smoking quantity will be significantly associated with the likelihood of experiencing nicotine dependence (i.e. the more one smokes, the more likely he/she is to be nicotine dependent). In other words, I am hypothesizing a non-significant association between smoking and nicotine dependence for individuals with alcohol dependence and a significant, positive association between smoking and nicotine dependence for individuals without alcohol dependence.

To test this, I run two ANOVA tests, one examining the association between smoking and nicotine dependence for those with alcohol dependence and one examining the association between smoking and nicotine dependence for those without alcohol dependence.

The results show that there is a significant association between smoking and nicotine dependence but, as I hypothesized, only for those without alcohol dependence. That is, for those without alcohol dependence, nicotine dependence is positively associated with level of smoking. In contrast, for those with alcohol dependence, the association between smoking and nicotine dependence is non-significant.

Because the relationship between the explanatory variable (smoking) and the response variable (nicotine dependence) is different based on the presence or absence of our third variable (alcohol dependence), we would say that alcohol dependence moderates the relationship between nicotine dependence and smoking.
When testing a potential moderator, we are asking the question whether there is an association between two constructs for different subgroups within the sample. You should liberally explore moderation in regard to your association of interest.
CHAPTER 14 ASSIGNMENT

Submit syntax used to perform post hoc analyses (as needed) or a test of moderation (copied and pasted from your program), along with corresponding output and a few sentences of interpretation.

Testing Moderation with PEARSON CORRELATION

**SPSS**
- **SORT CASES BY** ThirdVar.
- **SPLIT FILE LAYERED BY** ThirdVar.
- **CORRELATIONS**
  - **/VARIABLES=** QUANIV QUANDV
  - **/STATISTICS DESCRIPTIVES.**
- **SPLIT FILE OFF.**

**Stata**
- **by** ThirdVar: corr quan_IV quan_DV
  - **OR**
  - **bys** ThirdVar: pwcorr quan_IV quan_DV, sig

**SAS**
- **Proc sort; by** ThirdVar;
- **Proc corr; var** QUAN_IV QUAN_DV; **by** ThirdVar;

**R**
- **> by(title_of_dataset, title_of_dataset$ThirdVar, function(x) cor.test(~ DV + IV, data=x))**
Chapter 15

Linear Regression: Summarizing the Pattern of the Data with a Line

So far we've used the scatterplot to describe the relationship between two quantitative variables, and, in the special case of a linear relationship, we have supplemented the scatterplot with the correlation (r). The correlation, however, doesn't fully characterize the linear relationship between two quantitative variables—it only measures the strength and direction. We often want to describe more precisely how one variable changes with the other (by "more precisely," we mean more than just the direction) or predict the value of the response variable for a given value of the explanatory variable. In order to be able to do that, we need to summarize the linear relationship with a line that best fits the linear pattern of the data. In the remainder of this section, we will introduce a way to find such a line, learn how to interpret it, and use it (cautiously) to make predictions.

Again, let's start with a motivating example:

Earlier, we examined the linear relationship between the age of a driver and the maximum distance at which a highway sign was legible, using both a scatterplot and the correlation coefficient. Suppose a government agency wanted to predict the maximum distance at which the sign would be legible for 60-year-old drivers and thus make sure that the sign could be used safely and effectively.

How can we make this prediction?

Here is the scatterplot of driver ages and maximum distances
at which a sign is legible. The age for which an agency wishes to predict the legibility distance, 60, is marked in red.

It would be useful if we could find a line (such as the one that is presented on the scatterplot below) that represents the general pattern of the data.

Then we would simply use this line to find the distance that corresponds to an age of 60 like this:

and predict that 60-year-old drivers could see the sign from a distance of just under 400 feet.

How and why did we pick this particular line (the one shown in red in the above walkthrough) to describe the dependence of the maximum distance at which a sign is legible upon the age of a driver? What line exactly did we choose? We will return to this example once we can answer that question with a bit more precision.

To understand how such a line is chosen, consider the following very simplified version of the age-distance example (we left just 6 of the drivers on the scatterplot):

There are many lines that look like they would be good candidates to be the line that best fits the data:
It is doubtful that everyone would select the same line in the plot above. We need to agree on what we mean by "best fits the data"; in other words, we need to agree on a criterion by which we would select this line. We want the line we choose to be close to the data points. In other words, whatever criterion we choose, it must take into account the vertical deviations of the data points from the line, which are marked with blue arrows in the plot below:

The most commonly used criterion is called the least squares criterion. This criterion says that among all the lines that look good on your data, choose the one that has the smallest sum of squared vertical deviations. Visually, each squared deviation is represented by the area of one of the squares in the plot below. Therefore, we are looking for the line that will have the smallest total yellow area.

This line is called the least-squares regression line, and, as we'll see, it fits the linear pattern of the data very well.

For the remainder of this lesson, you'll need to feel comfortable with the algebra of a straight line. In particular, you'll need to be familiar with the slope and the intercept in the equation of a line and their interpretation.

Like any other line, the equation of the least-squares regression line for summarizing the linear relationship between the response variable (Y) and the explanatory variable (X) has the form: \( Y = a + bX \)

All we need to do is calculate the intercept (a) and the slope (b), which is easily done if we know:

- \( \bar{X} \) — the mean of the explanatory variable's values
- \( SX \) — the standard deviation of the explanatory variable's values
- \( \bar{Y} \) — the mean of the response variable's values
- \( SY \) — the standard deviation of the response variable's values
Given the five quantities above, the slope and intercept of the least squares regression line are found using the following formulas:

- \( b = r(SY)(SX) \)
- \( a = \bar{Y} - b \bar{X} \)

Note: The slope of the least squares regression line can be interpreted as the average change in the response variable when the explanatory variable increases by 1 unit.

**Age-Distance**

Let's revisit our age-distance example and find the least-squares regression line. The following output (from R) will be helpful in getting the 5 values we need:

The slope of the line is: \( b = -0.793 \times 82.821.78 = -3 \). This means that for every 1-unit increase of the explanatory variable, there is, on average, a 3-unit decrease in the response variable. Because the slope is -3, we can interpret the data to mean that, for every year a driver gets older, the maximum distance at which he/she can read a sign decreases, on average, by 3 feet.

The intercept of the line is: \( a = 423 - (-3 \times 51) = 576 \) and therefore the least squares regression line for this example is:

\[
\text{Distance} = 576 + (-3 \times \text{Age})
\]

Here is the regression line plotted on the scatterplot:

As we can see, the regression line fits the linear pattern of the data quite well.
Comment

As we mentioned before, hand-calculation is not the focus of this course. We wanted you to see one example in which the least squares regression line is calculated by hand, but in general we'll let a statistics package do that for us.

Let's go back now to our motivating example, in which we wanted to predict the maximum distance at which a sign is legible for a 60-year-old. Now that we have found the least squares regression line, this prediction becomes quite easy:

Practically, what the figure tells us is that in order to find the predicted legibility distance for a 60-year-old, we plug Age = 60 into the regression line equation, to find that:

\[
\text{Predicted distance} = 576 + (-3 \times 60) = 396
\]

396 feet is our best prediction for the maximum distance at which a sign is legible for a 60-year-old.
Suppose you want to determine the musical preferences of all students at your university based on a sample of students. Here are some examples of the many possible ways to pursue this problem.

**Example #1:**

Post a music-lovers' survey on a university Internet bulletin board, asking students to vote for their favorite type of music.

This is an example of a **volunteer sample**, where individuals have selected themselves to be included. Such a sample is almost guaranteed to be biased. In general, volunteer samples tend to be comprised of individuals who have a particularly strong opinion about an issue and are looking for an opportunity to voice it. Whether the variable's values obtained from such a sample are over- or under-stated, and to what extent, cannot be determined. As a result, data obtained from a voluntary response sample is quite useless when you think about the "Big Picture", since the sampled individuals only provide information about themselves, and we cannot generalize to any larger group at all.

**Comment:** It should be mentioned that in some cases volunteer samples are the only ethical way to obtain a sample. In medical studies, for example, in which new treatments are tested, subjects must choose to participate by signing a consent form that highlights the potential risks and benefits. As we will discuss in the next module, a volunteer sample is not so problematic in a study conducted for the purpose of comparing several treatments.

**Example #2:**

Stand outside the Student Union, across from the Fine Arts Building, and ask students passing by to respond to a
question about musical preference.

This is an example of a **convenience sample**, where individuals happen to be at the right time and place to suit the schedule of the researcher. Depending on what variable is being studied, it may be that a convenience sample provides a fairly representative group. However, there are often subtle reasons why the sample’s results are biased. In this case, the proximity to the Fine Arts Building might result in a disproportionate number of students favoring classical music. A convenience sample may also be susceptible to bias because certain types of individuals are more likely to be selected than others. In the extreme, some convenience samples are designed in such a way that certain individuals have no chance at all of being selected, as in the next example.

**Example #3:**

Ask your professors for email rosters of all the students in your classes. Randomly sample some addresses and email those students with your question about musical preference.

Here is a case where the **sampling frame**—list of potential individuals to be sampled—does not match the population of interest. The population of interest consists of all students at the university, whereas the sampling frame consists of only your classmates. There may be bias arising because of this discrepancy. For example, students with similar majors will tend to take the same classes as you, and their musical preferences may also be somewhat different from those of the general population of students. It is always best to have the sampling frame match the population as closely as possible.

**Example #4:**

Obtain a student directory with email addresses of all the university’s students and send the music poll to every 50th name on the list.

This is called **systematic sampling**. It may not be subject to any clear bias, but it would not be as safe as taking a random sample.

If individuals are sampled completely at random and without replacement, then each group of a given size is just as likely to be selected as all the other groups of that size. This is called a **simple random sample (SRS)**. In contrast, a systematic sample would not allow sibling students to be selected because they have the same last name. In a simple random sample, sibling students would have just as much of a chance of both being selected as any other pair of students. Therefore, there may be subtle sources of bias in using a systematic sampling plan.

**Example #5:**

Obtain a student directory with email addresses of all the university's students and send your music poll to a **simple random sample** of students. As long as all of the students respond, then the sample is *not subject to any bias* and should
succeed in being representative of the population of interest.

But what if only 40% of those selected email you back with their vote?

The results of this poll would not necessarily be representative of the population because of the potential problems associated with volunteer response. Since individuals are not compelled to respond, often a relatively small subset take the trouble to participate. Volunteer response is not as problematic as a volunteer sample (presented in example 1 above), but there is still a danger that those who do respond are different from those who don’t with respect to the variable of interest. An improvement would be to follow up with a second email, asking politely for students’ cooperation. This may boost the response rate, resulting in a sample that is fairly representative of the entire population of interest, and it may be the best that you can do under the circumstances. Nonresponse is still an issue, but at least you have managed to reduce its impact on your results.

So far we’ve discussed several sampling plans and determined that a simple random sample is the only one we discussed that is not subject to any bias.

A simple random sample is the easiest way to base a selection on randomness. There are other, more sophisticated, sampling techniques that utilize randomness that are often preferable in real-life circumstances. Any plan that relies on random selection is called a probability sampling plan (or technique). The following three probability sampling plans are among the most commonly used:

- **Simple Random Sampling**—Simple random sampling, as the name suggests, is the simplest probability sampling plan. It is equivalent to “selecting names out of a hat”. Each individual has the same chance of being selected.

- **Cluster Sampling**—Cluster sampling is used when our population is naturally divided into groups (which we call clusters). For example, all the students in a university are divided into majors; all the nurses in a certain city are divided into hospitals; all registered voters are divided into precincts (election districts). In cluster sampling, we take a random sample of clusters, and use all the individuals within the selected clusters as our sample. For example, in order to get a sample of high-school seniors from a certain city, you choose 3 high schools at random from among all the high schools in that city and use all the high school seniors in the three selected high schools as your sample.

- **Stratified Sampling**—Stratified sampling is used when our population is naturally divided into subpopulations, which we call strata (singular: stratum). For example, all the students in a certain college are divided by gender or by year in college; all the registered voters in a certain city are divided by race. In stratified sampling, we choose a simple random sample from each
stratum, and our sample consists of all these simple random samples put together. For example, in order to get a random sample of high-school seniors from a certain city, we choose a random sample of 25 seniors from each of the high schools in that city. Our sample consists of all these samples put together.

Each of those probability sampling plans, if applied correctly, are not subject to any bias and thus produce samples that represent well the population from which they were drawn.

**Comment: Cluster vs. Stratified**

Students sometimes get confused about the difference between cluster sampling and stratified sampling. Even though both methods start out with the population somehow divided into groups, the two methods are very different. In cluster sampling, we take a random sample of whole groups of individuals, while in stratified sampling we take a simple random sample from each group. For example, say we want to conduct a study on the sleeping habits of undergraduate students at a certain university and need to obtain a sample. The students are naturally divided by majors, and let's say that in this university there are 40 different majors. In cluster sampling, we would randomly choose, say, 5 majors (groups) out of the 40 and use all the students in these five majors as our sample. In stratified sampling, we would obtain a random sample of, say, 10 students from each of the 40 majors (groups) and use the 400 chosen students as the sample. Clearly in this example, stratified sampling is much better since the major of the student might have an effect on the student's sleeping habits, and so we would like to make sure that we have representatives from all the different majors. We'll stress this point again following the example and activity.

Suppose you would like to study the job satisfaction of hospital nurses in a certain city based on a sample. Besides taking a simple random sample, here are two additional ways to obtain such a sample.

1. Suppose that the city has 10 hospitals. Choose one of the 10 hospitals at random and interview all the nurses in that hospital regarding their job satisfaction. This is an example of cluster sampling, in which the hospitals are the clusters.

2. Choose a random sample of 50 nurses from each of the 10 hospitals and interview these 50 * 10 = 500 regarding their job satisfaction. This is an example of stratified sampling, in which each hospital is a stratum.

**Cluster or Stratified—Which One is Better?**

Let's go back and revisit the job satisfaction of hospital nurses example and discuss the pros and cons of the two sampling plans that are presented. Certainly, it will be much easier to conduct the study using the cluster sample because all interviews are conducted in one hospital as opposed to the stratified sample, in which the interviews need to be conducted in 10 different hospitals. However, the hospital that a nurse works in probably has a direct impact on his/her job satisfaction, and, in that sense, getting data from just one hospital...
might provide biased results. In this case, it will be very important to have representation from all the city hospitals, and therefore the stratified sample is definitely preferable. On the other hand, say that, instead of job satisfaction, our study focuses on the age or weight of hospital nurses.

In this case, it is probably not as crucial to get representation from the different hospitals, and therefore the more easily obtained cluster sample might be preferable.

**Designing Studies**

Obviously, sampling is not done for its own sake. After this first stage in the data production process is completed, we come to the second stage, that of gaining information about the variables of interest from the sampled individuals. In this module we’ll discuss three study designs; each design enables you to determine the values of the variables in a different way. You can:

- Carry out an observational study, in which values of the variable or variables of interest are recorded as they naturally occur. There is no interference by the researchers who conduct the study.

- Take a sample survey, which is a particular type of observational study in which individuals report variables' values themselves, frequently by giving their opinions.

- Perform an experiment. Instead of assessing the values of the variables as they naturally occur, the researchers interfere, and they are the ones who assign the values of the explanatory variable to the individuals. The researchers "take control" of the values of the explanatory variable because they want to see how changes in the value of the explanatory variable affect the response variable. (Note: By nature, any experiment involves at least two variables.)

The type of design used and the details of the design are crucial because they will determine what kind of conclusions we may draw from the results. In particular, when studying relationships in the Exploratory Data Analysis unit, we stressed that an association between two variables does not guarantee that a causal relationship exists. In this module, we will explore how the details of a study design play a crucial role in determining our ability to establish evidence of causation.

**Identifying Study Design**

Because each type of study design has its own advantages and trouble spots, it is important to begin by determining what type of study we are dealing with. The following example helps to illustrate how we can distinguish among the three basic types of design mentioned in the introduction—observational studies, sample surveys, and experiments.

Suppose researchers want to determine whether people tend to snack more while they watch television. In other words, the researchers would like to explore the relationship between the explanatory variable "TV" (a categorical variable that takes the values "on" and "not on") and the response variable "snack consumption".
Identify each of the following designs as being an observational study, a sample survey, or an experiment.

1. Recruit participants for a study. While they are presumably waiting to be interviewed, half of the individuals sit in a waiting room with snacks available and a TV on. The other half sit in a waiting room with snacks available and no TV, just magazines. Researchers determine whether people consume more snacks in the TV setting.

This is an experiment, because the researchers take control of the explanatory variable of interest (TV on or not) by assigning each individual to either watch TV or not and determine the effect that has on the response variable of interest (snack consumption).

2. Recruit participants for a study. Give them journals to record hour by hour their activities the following day, including when they watch TV and when they consume snacks. Determine if snack consumption is higher during TV times.

This is an observational study, because the participants themselves determine whether or not to watch TV. There is no attempt on the researchers’ part to interfere.

3. Recruit participants for a study. Ask them to recall, for each hour of the previous day, whether they were watching TV and what snacks they consumed each hour. Determine whether snack consumption was higher during the TV times.

This is also an observational study; again, it was the participants themselves who decided whether or not to watch TV. Do you see the difference between 2 and 3? See the comment below.

4. Poll a sample of individuals with the following question: “While watching TV, do you tend to snack: (a) less than usual; (b) more than or usual; or (c) the same amount as usual?”

This is a sample survey, because the individuals self-assess the relationship between TV watching and snacking.

Comment

Notice that, in Example 2, the values of the variables of interest (TV watching and snack consumption) are recorded forward in time. Such observational studies are called prospective. In contrast, in Example 3, the values of the variables of interest are recorded backward in time. This is called a retrospective observational study.
Experiments vs. Observational Studies

Before assessing the effectiveness of observational studies and experiments for producing evidence of a causal relationship between two variables, we will illustrate the essential differences between these two designs.

Every day, a huge number of people are engaged in a struggle whose outcome could literally affect the length and quality of their life: they are trying to quit smoking. Just the array of techniques, products, and promises available shows that quitting is not easy, nor is its success guaranteed. Researchers would like to determine which of the following is the best method:

1. Drugs that alleviate nicotine addiction.
2. Therapy that trains smokers to quit.
3. A combination of drugs and therapy.
4. Neither form of intervention (quitting "cold turkey").

The explanatory variable is the method (1, 2, 3 or 4), while the response variable is eventual success or failure in quitting. In an observational study, values of the explanatory variable occur naturally. In this case, this means that the participants themselves choose a method of trying to quit smoking. In an experiment, researchers assign the values of the explanatory variable. In other words, they tell people what method to use. Let us consider how we might compare the four techniques, via either an observational study or an experiment.

1. An observational study of the relationship between these two variables requires us to collect a representative sample from the population of smokers who are beginning to try to quit. We can imagine that a substantial proportion of that population is trying one of the four above methods. In order to obtain a representative sample, we might use a nationwide telephone survey to identify 1,000 smokers who are just beginning to quit smoking. We record which of the four methods the smokers use. One year later, we contact the same 1,000 individuals and determine whether they succeeded.

2. In an experiment, we again collect a representative sample from the population of smokers who are just now trying to quit by using a nationwide telephone survey of 1,000 individuals. This time, however, we divide the sample into 4 groups of 250 and assign each group to use one of the four methods to quit. One year later, we contact the same 1,000 individuals and determine whose attempts succeeded while using our designated method.
Both the observational study and the experiment begin with a random sample from the population of smokers just now beginning to quit. In both cases, the individuals in the sample can be divided into categories based on the values of the explanatory variable: method used to quit. The response variable is success or failure after one year. Finally, in both cases, we would assess the relationship between the variables by comparing the proportions of success of the individuals using each method, using a two-way table and conditional percentages.

The only difference between the two methods is the way the sample is divided into categories for the explanatory variable (method). In the observational study, individuals are divided based upon the method by which they choose to quit smoking. The researcher does not assign the values of the explanatory variable, but rather records them as they naturally occur. In the experiment, the researcher deliberately assigns one of the four methods to each individual in the sample. The researcher intervenes by controlling the explanatory variable and then assesses its relationship with the response variable.

Now that we have outlined two possible study designs, let’s return to the original question: which of the four methods for quitting smoking is most successful? Suppose the study’s results indicate that individuals who try to quit with the combination drug/therapy method have the highest rate of success, and those who try to quit with neither form of intervention have the lowest rate of success, as illustrated in the hypothetical two-way table on the following page:
Can we conclude that using the combination drugs and therapy method caused the smokers to quit most successfully? Which type of design was implemented will play an important role in the answer to this question.

<table>
<thead>
<tr>
<th></th>
<th>Quit</th>
<th>Didn’t Quit</th>
<th>Total</th>
<th>% Who Quit</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cold Turkey</td>
<td>12</td>
<td>238</td>
<td>250</td>
<td>5%</td>
</tr>
<tr>
<td>Drugs only</td>
<td>60</td>
<td>190</td>
<td>250</td>
<td>24%</td>
</tr>
<tr>
<td>Therapy only</td>
<td>59</td>
<td>191</td>
<td>250</td>
<td>24%</td>
</tr>
<tr>
<td>Drugs &amp; Therapy</td>
<td>83</td>
<td>167</td>
<td>250</td>
<td>33%</td>
</tr>
</tbody>
</table>
Causation and Observational Studies

Suppose the observational study described on the previous pages were carried out, and researchers determined that the percentage succeeding with the combination drug/therapy method was highest, while the percentage succeeding with neither therapy nor drugs was lowest. In other words, suppose there is clear evidence of an association between method used and success rate. Could they then conclude that the combination drug/therapy method causes success more than using neither therapy nor a drug?

It is at precisely this point that we confront the underlying weakness of most observational studies: some members of the sample have opted for certain values of the explanatory variable (method of quitting), while others have opted for other values. It could be that those individuals may be different in additional ways that would also play a role in the response of interest. For instance, suppose women are more likely to choose certain methods to quit, and suppose women in general tend to quit more successfully than men. The data would make it appear that the method itself were responsible for success, whereas in truth it may just be that being female is the reason for success. We can express this scenario in terms of the key variables involved.

In addition to the explanatory variable (method) and the response variable (success or failure), a third lurking variable (gender) is tied in (or confounded) with the explanatory variable’s values and may itself cause the response to be success or failure. The following diagram illustrates this situation.
We could control for the lurking variable "gender" by studying women and men separately. Then, if both women and men who chose one method have higher success rates than those opting for another method, we would be closer to producing evidence of causation.

The diagram above demonstrates how straightforward it is to control for the lurking variable gender by modifying your study design.

Notice that we did not claim that controlling for gender would allow us to make a definite claim of causation, only that we would be closer to establishing a causal connection. This is due to the fact that other lurking variables may also be involved, such as the level of the participants' desire to quit. Specifically, those who have chosen to use the drug/therapy method may already be the ones who are most determined to succeed, while those who have chosen to quit without investing in drugs or therapy may, from the outset, be less committed to quitting. The following diagram illustrates this scenario.

To attempt to control for this lurking variable, we could interview the individuals at the outset in order to rate their desire to quit on a scale of 1 (weakest) to 5 (strongest) and study the relationship between method and success separately for each of the five groups. But desire to quit is obviously a very subjective thing, difficult to assign a specific number to. Realistically, we may be unable to effectively control for the lurking variable "desire to quit".
Furthermore, who’s to say that gender and/or desire to quit are the only lurking variables involved? There may be other subtle differences among individuals who choose one of the four various methods that researchers fail to imagine as they attempt to control for possible lurking variables. For example, smokers who opt to quit using neither therapy nor drugs may tend to be in a lower income bracket than those who opt for (and can afford) drugs and/or therapy. Perhaps smokers in a lower income bracket also tend to be less successful in quitting because more of their family members and co-workers smoke. Thus, socioeconomic status is yet another possible lurking variable in the relationship between cessation method and success rate.

It is because of the existence of a virtually unlimited number of potential lurking variables that we can never be 100% certain of a claim of causation based on an observational study. On the other hand, observational studies are an extremely common tool used by researchers to attempt to draw conclusions about causal connections. Thus, when great care must be taken to control for the most likely lurking variables (and to avoid other pitfalls which we will discuss presently), then researchers may assert that an observational study suggests that the association may be causal (not that it is causal).

Confounding

So far we have discussed different ways in which data can be used to explore the relationship (or association) between two variables. When we explore the relationship between two variables, there is often a temptation to conclude from the observed relationship that changes in the explanatory variable cause changes in the response variable. In other words, you might be tempted to interpret the observed association as causation. The purpose of this part of the course is to convince you that this kind of interpretation is often wrong! The motto of this section is one of the most fundamental principles of this course:

**Association does not imply causation!**

**Fire Damage**

The scatterplot below illustrates how the number of firefighters sent to fires (X) is related to the amount of damage caused by fires (Y) in a certain city.

The scatterplot clearly displays a fairly strong (slightly curved) positive relationship between the two variables. Would it, then, be reasonable to conclude that sending more firefighters
to a fire causes more damage, or that the city should send fewer firefighters to a fire in order to decrease the amount of damage done by the fire? Of course not! So what is going on here?

There is a third variable in the background—the seriousness of the fire—that is responsible for the observed relationship. More serious fires require more firefighters and also cause more damage.

The following figure will help you visualize this situation:

![Diagram showing the relationship between seriousness of fire, number of firefighters, and amount of damage]

Here, the seriousness of the fire is a confounding variable. In statistics, a confounding variable (also confounding factor, lurking variable, a confound, or confounder) is an extraneous variable that is associated (positively or negatively) with both the explanatory variable and response variable. We need to “control for” these factors to avoid incorrectly believing that the response variable is associated with the explanatory variable.

Confounding is a major threat to the validity of inferences made about statistical associations. In the case of a confounding variable, the observed association with the response variable should be attributed to the confounder rather than the explanatory variable. In science, we test for confounders by including these “3rd variables” in our statistical models that may explain the association of interest. In other words, we want to demonstrate that our association of interest is significant even after controlling for potential confounders.

**Multivariate Modeling**

Because adding potential confounding variables to our statistical model can help us to gain a deeper understanding of the relationship between variables or lead us to rethink the direction of an association, it is important to learn about statistical tools that will allow us to examine multiple variables simultaneously (i.e. more than two or three).

1. **Multiple Regression**

The general purpose of multiple regression is to learn more about the relationship between several independent or predictor variables and a **quantitative dependent variable**. Multiple regression procedures are very widely used in research. In general, this inferential tool allows us to ask (and hopefully answer) the general question "what is the best predictor of...".
and does “third variable a” or “third variable b” confound the relationship between my explanatory and response variable?”

For example, educational researchers might want to learn about the best predictors of success in high-school. Sociologists may want to find out which of the multiple social indicators best predict whether or not a new immigrant group will adapt to their new country of residence. Biologists may want to find out which factors (i.e. temperature, barometric pressure, humidity, etc.) best predict caterpillar reproduction.

In this clip on regression, we present the basic intuition behind regression analysis.

Click here to view Movie 17.1 on Regression (30:03).

2. Logistic Regression

Logistic regression is a multivariate statistical tool used to answer the same questions that can be answered with multiple regression. The difference is that logistic regression is used when the response variable (the outcome or Y variable) is binary (categorical with two levels). Note that if the response variable is categorical with more than two levels (ordered or nominal), it must be dichotomized (i.e. made into a binary, two level variable), so that logistic regression can be used.

Both multiple regression and logistic regression allow for explanatory variables that are either quantitative, categorical, or both. Click here to view Movie 17.2 on Logistic Regression (1:18:53).
**Putting it all together**

In the next video clip, we demonstrate how to test and evaluate confounding within a multivariate model.

Since the difficulty arises because of the lurking variable's values being tied in with those of the explanatory variable, one way to attempt to unravel the true nature of the relationship between explanatory and response variables is to separate out the effects of the lurking variable.

Click [here](#) to view the Movie 17.3 on Confounding (7:35).

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**CHAPTER 17 LAB**

Multiple regression is used when the response variable is quantitative.

**Multiple Regression**

- **SPSS**
  
  ```
  REGRESSION
  /DEPENDENT QUAN_DV
  /METHOD ENTER IV THIRDVAR1 THIRDVAR2
  ```

- **Stata**
  
  ```
  logistic binary_DV IV THIRDVAR1 THIRDVAR2
  ```

- **SAS**
  
  ```
  Proc logistic; class IV THIRDVAR1 TIRDVAR2 /*when these
  variables are categorical*/; model BINARY_DV=IV THIRDVAR1
  THIRDVAR2;
  ```

- **R**
  
  ```
  my.lm <-lm(DV ~ IV + THIRDVAR1 + THIRDVAR2, 
  data=title_of_data_set)
  >summary(my.lm)
  ```

Logistic regression is used when the response variable is binary, categorical.

**Logistic Regression**

- **SPSS**
  
  ```
  LOGISTIC REGRESSION BINARY_DV with IV THIRDVAR1.
  ```

- **Stata**
  
  ```
  logistic binary_DV IV THIRDVAR1 THIRDVAR2
  ```

- **SAS**
  
  ```
  Proc logistic; class IV THIRDVAR1 TIRDVAR2 /*when these
  variables are categorical*/; model BINARY_DV=IV THIRDVAR1
  THIRDVAR2;
  ```

- **R**
  
  ```
  my.logreg<-glm(DV ~ IV + THIRDVAR1 + THIRDVAR2, 
  data = title_of_data_set, family="binomial")
  >summary(my.logreg)       # for p-values
  >exp(my.logreg$coefficients)  # for odds ratios
  ```

---

Click [here](#) to view the slides presented in Movie 17.3.
Chapter 17 Assignment

Submit your regression syntax testing for confounding (copy and pasted from your program) along with corresponding output. Describe in a few sentences what you found.

Model Results for Multiple Regression:
After adjusting for potential confounding factors (list them), major depression (Beta=1.34, p=.0001) was significantly and positively associated with number of nicotine dependence symptoms.

Model Results for Logistic Regression:
After adjusting for potential confounding factors (list them), major depression (O.R. 4.0, CI 2.94-5.37) was significantly and positively associated with the likelihood of meeting criteria for nicotine
At the end of the semester, you will have the opportunity to present your research as a poster and oral presentation. What follows provides useful guidance for preparing each.

These are only general guidelines. For detailed instructions on the poster and presentation, you will need to attend the scheduled in-class lecture on a Friday in November.

**Poster**

The audience at a poster session is distractible and mobile. Your job in preparing your poster is to grab and keep their attention so that they will stay and take in your message. One study revealed that you have 11 seconds to grab a viewer’s attention. Whether they are engaged will depend both on the attractiveness of your poster and on how daunting it appears at first glance. The most effective posters are easily digested. Sentences and paragraphs should be short, and type should be large. For viewers who want more information, the poster should provide an entry point to further discussion with the author about the project and the results.

**Keys to a successful poster**

- Know who your audience is! As yours will be diverse (i.e. experts and non-experts), you will need to make a special effort to frame your question and results in an understandable and interesting way.
- Be brief! Distill it down...down... down... to the very essence of your project.
- Use figures and graphics where possible. Graphics are good attention-getters. But remember, the golden rule of figures (that they MUST be understandable without reference to accompanying text) applies doubly to posters.
- Layout is important! Because text is limited, layout is used to
convey the logical structure of your argument. Use columns, boxes, arrows, bulleted lists, etc. to draw your viewer forward through your presentation. Be creative and make the viewing experience intellectually and esthetically satisfying.

**Reasons why posters fail**

- **Too much text.** Keep each text block to just a few sentences. Large font size will be readable from far away and will help to keep you from using too many words.

- **Unclear structure.** If you leave out key elements, such as objectives, approach, or conclusions, people who are not insiders on your subject will not understand what your goal was or why it is interesting.

- **Poor figures.** Some figures are real puzzles, with incomprehensible legends, secret codes, small lettering, cryptic captions, etc. Many spreadsheet and data programs do not produce “reader friendly” graphics (see figures on final page), so you will need to budget extra time to customize your figures so that they are self-explanatory.

- **Information overload.** Most presenters try to do and say too much in one poster. Yes, your research may have yielded many subtle and intertwined results, BUT you will have to settle for one, two, or at most three take-home messages to convey on your poster.

- **Presenter not present.** Remember, the poster is just half of the presentation – you are the other half! Be there, so that those viewers who do find your work interesting will be able to engage you in discussion. Remember, poster sessions are interactive - a truly successful poster is an opportunity for the presenter to gain new knowledge and ideas.

- **Find your message.** Before you begin, try to formulate the essence of what you want to present in a single sentence. This exact sentence probably won’t appear on the poster itself, but it should be your guiding light in deciding what to include and where. Your title and conclusions should be derived directly from this sentence.

- **Title.** Your poster should include a banner title in a large font (e.g. 90 pt.). Below this, put the author(s) name(s) and institutional affiliation(s) in a slightly smaller font.

- **Body text.** Your body text should use a font readable at a distance of at least 4 feet (30 pt).

- **Introduction.** Write a few sentences that identify the problem you address, what is currently known about it (watch out for getting long-winded here!), and your approach to investigating it. Consider using a bulleted list rather than a text block.

- **Method.** Sometimes, the Method section is included in a slightly smaller font so that those who only want the big picture can skip it.
• **Results.** Select the most pertinent results that support your message. Remove everything that is not absolutely necessary: avoid clutter. Think about the most attractive way to present the data in figures. Avoid tables if at all possible. Each illustration should have a headline title providing a take-home message with a more detailed caption below.

• **Conclusion.** Write the conclusion(s) in short, clear statements, preferably as a list.

• **Attention-getters.** An attractive title is important, but it must be supplemented by attractive graphics. There is no reason why all of your illustrations need to be the same size. Consider enlarging one of these illustrations (or a flow diagram, model, etc. that is the focus of your message) and placing it centrally to attract viewers. You will still need to pay attention to logical flow, directing the viewer’s attention (once you’ve captured it) up to and through this central illustration to your conclusions.

• **Background.** Do not use colored backgrounds or patterns as both are very distracting. Usually, plain white is best. Do use color in your figures in ways that enhance your message.

• **Get feedback!** Ask instructors, TA’s, and/or friends to comment on a draft version. Give yourself a break and review everything with a critical eye. Listen if someone says it’s too complicated – most first-time presenters try to cram far too much into their posters.

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## Presentation

Reference:  
[http://www.lifehack.org/articles/communication/18-tips-for-killer-presentations.html](http://www.lifehack.org/articles/communication/18-tips-for-killer-presentations.html)

Becoming a competent, rather than just confident, speaker requires a lot of practice. But here are a few things you can consider to start sharpening your presentation skills:

1. **Slow Down** – Nervous and inexperienced speakers tend to talk way to fast. Consciously slow your speech down and add pauses for emphasis.

2. **Eye Contact** – Match eye contact with the person to whom you are presenting.

3. **15 Word Summary** – Can you summarize your idea in fifteen words? If not, rewrite it and try again. Speaking is often an inefficient medium for communicating statistical information, so know what the important fifteen words are so they can be repeated.

4. **Don’t Read** – This one is a no brainer, but nervous presenters want to get away with it. If you don’t know your presentation, that doesn’t just make you more distracting, it shows you don’t really understand your message, a huge blow to any confidence the audience has in you. If you need subtle cues or notes to feel comfortable, that’s ok, but don’t’ read.
5. **Speeches are About Stories** – Great speakers know how to use a story to create an emotional connection between ideas for the audience. Your research is a story, not just information.

6. **Project Your Voice** - Nothing is worse than a speaker you can’t hear. Projecting your voice doesn’t mean yelling, rather standing up straight and letting your voice resonate on the air in your lungs rather than in the throat to produce a clearer sound. The poster session will be noisy. You will need to adjust your voice accordingly.

7. **Don’t Plan Gestures** - Any gestures you use need to be an extension of your message and any emotions that message conveys. Planned gestures look false because they don’t match your other involuntary body cues. You are better off keeping your hands to your side.

8. **“That’s a Good Question”** – You can use statements like “that’s a really good question” or “I’m glad you asked me that” to buy yourself a few moments to organize your response. Will the other people in the audience know you are using these filler sentences to reorder your thoughts? Probably not. And even if they do, it still makes the presentation more smooth than if you answer were littered with fillers like “um” and “ah”.

9. **Breathe In Not Out** – Feeling the urge to use presentation killers like “um”, “ah”, or “you know”? Replace those with a pause taking a short breath in. The pause may seem a bit awkward, but the audience will barely notice it.

10. **Get Practice** – Use peers or join Toastmasters (here) to practice your speaking skills regularly in front of an audience. Not only is it a fun time, but it will make you more competent and confident when you need to approach the podium.

11. **Don’t Apologize** – Apologies are only useful if you’ve done something wrong. Don’t use them to excuse incompetence or humble yourself in front of an audience. Don’t apologize for your nervousness or a lack of preparation time. Most audience members can’t detect your anxiety, so don’t draw attention to it.

12. **Do Apologize if You’re Wrong** – One caveat to the above rule is that you should apologize if you are late or shown to be incorrect. You want to seem confident, but don’t be a jerk about it.

13. **Put Yourself in the Audience** - When writing your presentation, see it from the audience’s perspective. What might they not understand? What might seem boring?

14. **Be Entertaining** – Presentations should be entertaining and informative. I’m not saying you should be silly or immature. But unlike an e-mail or article, people expect some appeal to there emotions. Simply reciting dry facts without any passion will make people less likely to pay attention.

15. **Have Fun** - Sounds impossible? With a little practice you can inject your passion for your work into your presentations. Enthusiasm is contagious.
A model poster is available to you through Moodle and is presented below:

Chapter 18 Assignment

Submit the title of your poster. Refer to Chapter 5 for useful tips. (Note: The title that you submit will be used in the formal poster session program).
What’s Next

Alumni Panel Discussion

On the Friday before Thanksgiving, we will gather for an in-class panel discussion on paths and opportunities within the area of quantitative research. Following the panel, you are welcome to join our alumni panelists for lunch in the Daniel Family Commons (top floor of Usdan). This is a great opportunity to talk about your interests and aspirations and to make connections with alumni.

A sampling of panelists from past years include:

Andrea Barthwell, a physician and Executive Officer of ELCGlobal, a health care and policy consulting firm in Washington D.C.

Ben Baumer, Official statistical analyst for the New York Mets.

Andrea Depetris, Alum of the first QAC201 class and former Harvard Catalyst Research Intern at The Cambridge Health Alliance.

Michael Heller, Principal at Argus Information & Advisory Services, LLC.

Monica Noether, Executive Vice President and Chief Operating Officer, Charles River Associates

Brian Walker, Pricing Director at W. W. Grainger, Inc.

Steve Wengrovitz: Senior Market Research Manager at Time Warner Cable

Taking Your Project to the Next Level

Beyond the final poster presentation for the course, some students have found additional outlets for their work in the form of public presentations and student journal publications. Planning for this while you are still in the midst of completing your project assures that you will have the support that you need.


Recent Wesleyan student journals include...

Synthesis is an interdisciplinary magazine aimed at forming a bridge between the science and the arts here at Wesleyan. Selected submissions are published on the Synthesis website and a print version is in the making. Synthesis accepts work related to science, medicine, or technology.

Mind Matters is a journal managed and edited by Wesleyan University students from the Psychology Department. The Journal publishes articles, both empirical and theoretical, researched and written by Wesleyan students. Topics include, but are not limited to, cognition, social psychology, developmental processes, psychopathology, community psychology, intelligence, cultural psychology, neuroscience, and interdisciplinary work that may extend into other university departments including, but not limited to, sociology, history, or philosophy.

Cardinal Direction is Wesleyan's student-run public policy journal. Created in fall of 2009, it publishes work on social, environmental, political, and economic issues on local, national, and global levels. Students are encouraged to submit both papers written specifically for the journal and papers written for their classes.

Undergraduate Journal of Social Studies was a dormant student journal that was recently revived (2011). It is now an online publication of student work from the various social sciences with the intention to act as a resource for students to share their work and hopefully gain a new perspective on the multifaceted study of the social sciences.

Introduction to Statistical Consulting (QAC380) exposes students to realistic statistical and scientific problems that appear in typical interactions between statisticians and researchers. The goal is for students to apply what they have learned in their basic statistics and data analysis courses to gain greater experience in the areas of research collaboration, data management and analysis, and writing and presenting reports on the results of the analyses. An important objective of the course is to help develop communication skills, both written and verbal, as well as the professional standards and the interpersonal skills necessary for effective statistical consulting.

Introduction to GIS (E&ES322) utilizes geographical information systems (GIS) to organize, analyze, and display spatial data. GIS has applications in a wide variety of fields including the natural sciences, public policy, business, and the humanities, literally any field that uses spatially distributed informa-
vention. In this course we will explore the fundamentals of GIS with an emphasis on practical application of GIS to problems from a range of disciplines. The course will cover the basic theory of GIS, data collection and input, data management, spatial analysis, visualization, and map preparation. Course work will include lecture, discussion, and hands-on activities.

Empirical Methods for Political Science (GOVT366) is an introduction to the concepts, tools, and methods used in the study of political phenomena, with an emphasis on both the practical and theoretical concerns involved in scientific research. It is designed to get students to think like social scientists and covers topics in research design, hypotheses generation, concept/indicator development, data collection, quantitative and qualitative analysis, and interpretation.

Sociological Analysis (SOC202) is an introduction to the major components of sociological analysis: the language of sociological inquiry, research techniques and methodology, types of explanation, and the relationship between theory and research.

An Introduction to Probability (MATH231) teaches you the basic theory of probability. Although the notions are simple and the mathematics involved only requires a basic knowledge of the ideas of differential and integral calculus, a certain degree of mathematical maturity is necessary. The fundamental concepts to be studied are probability spaces and random variables, the most important ideas being conditional probability and independence. Students study the law of large numbers and the central limit theorem.

Training Institutes and Fellowships

The QAC Summer Apprenticeship Program has three objectives: a) to provide additional experiential learning opportunities for students by engaging them in active research projects; b) support faculty research by training and supporting student research assistants; and c) develop and identify students that can serve as tutors during the academic year. Students in the program attend morning classes and workshops in statistical analysis and statistical software and work on a research project for the rest of the day. Program activities are also available to students not funded by the center (i.e. working on campus as research assistants in faculty labs or sponsored by faculty grants).

SAMSI is a national institute whose vision is to forge a new synthesis of the statistical sciences and the applied mathematical sciences with disciplinary science to confront the very hardest and most important data- and model-driven scientific challenges. SAMSI achieves profound impact on both research and people by bringing together researchers who would not otherwise interact, and focusing the people, intellectual power, and resources necessary for simultaneous advances in the statistical sciences and applied mathematical sciences that lead to ultimate resolution of the scientific challenges. SAMSI is a partnership of Duke University, North Carolina State University, the University of North Carolina at Chapel Hill, and
the National Institute of Statistical Sciences, in collaboration with the William R. Kenan, Jr. Institute for Engineering, Technology, and Science. SAMSI is part of the Mathematical Sciences Institutes program of the Division of Mathematical Sciences at the National Science Foundation. For more information, please visit [http://www.samsi.info](http://www.samsi.info).

The University of Connecticut School of Medicine and Dental Medicine College Summer Fellowship Program is designed to offer undergraduates who are completing their sophomore, or preferably their junior year of college, and plan to pursue a career as a M.D., D.M.D., M.D./Ph.D., or D.M.D./Ph.D., an opportunity to participate in the research activities of a laboratory at the School of Medicine or Dental Medicine under the direction of a faculty member. The purpose of the program is to provide a research enrichment experience and some exposure to clinical medicine or dental medicine.

Quantitative Training for Underrepresented Groups (QTUG) is a summer conference on quantitative training and is designed for individuals from underrepresented groups who are junior or senior undergraduate students or graduate students. The three QTUG conference days expose participants to exciting work presented by outstanding scientists, with time to interact with potential mentors. The schedule includes instruction and discussion, focused on showcasing relevant quantitative methods and research. Participants have opportunities to present their own work for review and suggestions.

The Inter-University Consortium for Political and Social Research (ICPSR), the world’s largest archive of digital social science data, sponsors an annual summer internship program. Interns spend ten weeks from June 4 - August 10, 2012, at ICPSR (Ann Arbor, Michigan), during which they: work in small groups and with faculty mentors to complete research projects resulting in conference-ready posters; gain experience using statistical programs such as SAS, SPSS, and Stata to check data, working in both UNIX and Windows environments; attend courses in the ICPSR Summer Program in Quantitative Methods of Social Research; participate in a weekly Lunch and Lecture series that covers topics related to social science research and professional development. Qualifications: undergraduate standing and completion of sophomore year in a social science major with interests related to one of ICPSR’s Thematic Collections; strong academic credentials; knowledge of a statistical software package such as SPSS, SAS, or Stata; previous experience with social science research via work or class project.

The Summer Program at Harvard School of Public Health is a relatively intensive 4-week program, during which qualified participants receive an interesting and enjoyable introduction to biostatistics, epidemiology, and public health research. This program is designed to expose undergraduates to the use of quantitative methods for biological, environmental, and medical research. The program also provides useful advice about graduate school and the application process, meetings with different departments of the Harvard
School of Public Health and other schools at Harvard University, and mock interviews.

The Joint Program in Survey Methodology Junior Fellows Program through the University of Maryland is a cooperative venture of the Interagency Council on Statistical Policy and the Joint Program in Survey Methodology aimed at providing graduate educational programs for the next generation of technical staff in the Federal Statistical System. This is a unique internship experience that gives undergraduates a paid research assistantship, plus educational benefits that can expand career horizons. During the day you will work as an intern in one of the federal statistical agencies: Bureau of the Census; Bureau of Economic Analysis; Bureau of Labor Statistics; Bureau of Justice Statistics; Bureau of Transportation Statistics; Economic Research Service; Energy Information Administration; Environmental Protection Agency; Internal Revenue Service, Surveys of Income; National Agricultural Statistics Service; National Center for Education Statistics; National Center for Health Statistics; and National Science Foundation, Science Resources Studies. You'll work with staff whose job it is to report to the nation about its health and welfare. You'll watch how they do it, and you'll learn about what's needed to devise modern complex information systems.

The Johns Hopkins School of Medicine Summer Internship Program provides experience in research laboratories to students of diverse backgrounds, including underrepresented minority students and students from economically disadvantaged and underserved backgrounds that have completed one, two, or more years of college. The purpose of this exposure to biomedical and/or public health research is to encourage students to consider careers in science, medicine, and public health. Overall, you can expect an experience similar to that of a first-year graduate student who does a three-month rotation in a laboratory or out in the community to become acquainted with the project, techniques, and people working in that area. The program concludes with a poster session by the interns describing their projects.

The Capstone Certificate Program at the Wisconsin School of Business is a professional preparation program for students looking for their first actuarial job (study of the financial impact of risk and uncertainty). One objective of the Capstone program is to teach the actuarial concepts that will prepare students to take and pass the preliminary actuarial exams jointly sponsored by the Society of Actuaries and the Casualty Actuarial Society. The Capstone program also teaches students the practical application of these concepts and gives them a deep knowledge of the industry through connections in the field. Participation is open to applicants with at least a bachelor's degree, other than currently registered graduate students. The program consists of 5 classes (15 credits), and a well-prepared student enrolled full-time can complete it in 9 months.
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Appendix: Answers to Review Problems

**Chapter 8**

8.1 - A

8.2 Question 1 - B

8.2 Question 2 - A

8.2 Question 3 - C

8.2 Question 4 - B

8.3 - C

8.4 - C

8.5 - E

8.6 Question 1 - A

8.6 Question 2 - B

**Chapter 11**

11.1 - B

11.2 - A

**Chapter 12**

12.1 Question 1 - D

12.1 Question 2 - A