

Research Methods II

MICHAEL BERNSTEIN

CS 376

Last time

- What is a statistical test?
- Chi-square
- t-test
- Paired t-test
- ANOVA

Today

- Posthoc tests
- Two-way ANOVA
- Repeated measures ANOVA

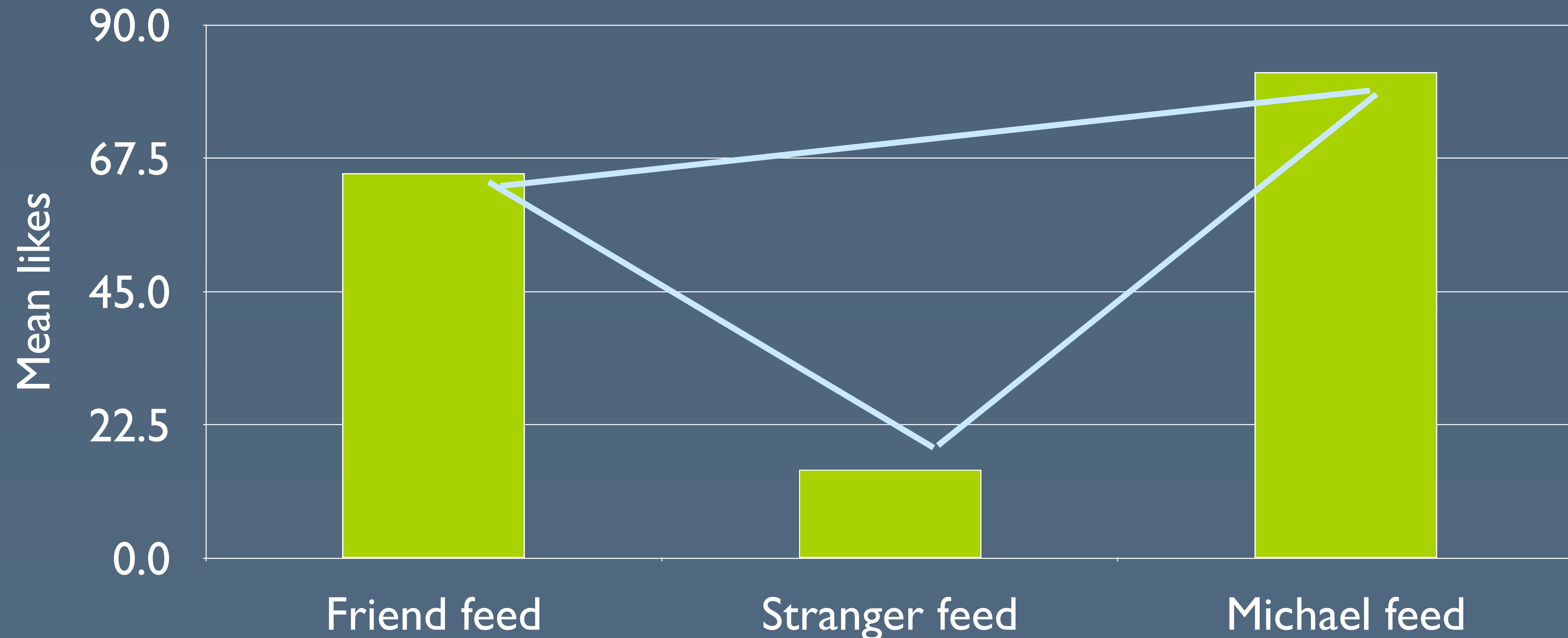
Posthoc tests

ANOVA! Are we done no

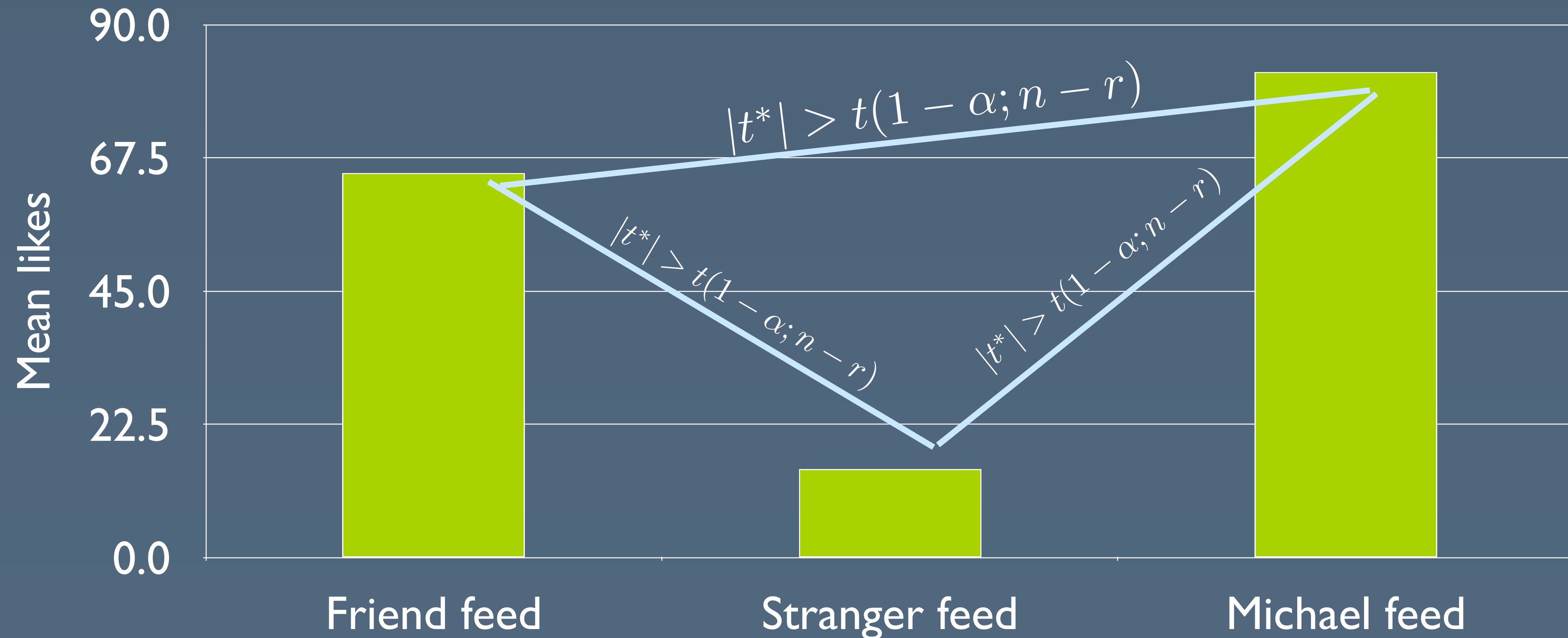
- Significant means “One of the μ_i are different.”
- That’s not very helpful: “There is some difference between populating the Facebook news feed with friends vs. strangers vs. only Michael’s status updates”

Estimating pairwise differences

- Which pairs of factor levels are different from each other?



Roughly: we do pairwise t-tests



But...familywise error!

- $\alpha = .05$ implies a .95 probability of being correct
- If we do m tests, the actual probability of being correct is now:
$$\alpha^m = .95 \cdot .95 \cdot .95 \cdot \dots$$
$$< .95$$

Bonferroni correction

- Avoid familywise error by adjusting α to be more conservative
- Divide α by the number of comparisons you make
 - 4 tests at $\alpha = .05$ implies using $\alpha = .0125$
- Conservative but accurate method of compensating for multiple tests

Bonferroni correction

```
> pairwise.t.test(value, group, p.adj='bonferroni')
```

```
Pairwise comparisons using t tests with pooled SD
```

```
data: value and group
```

	A	B
B	0.02971	-
C	0.00023	0.15530

```
P value adjustment method: bonferroni
```

Tukey test

- Less conservative than Bonferroni
- Compares all pairs of factor level means

```
> TukeyHSD(aov)
```

```
Tukey multiple comparisons of means  
95% family-wise confidence level
```

```
Fit: aov(formula = value ~ group, data = data)
```

```
$group
```

	diff	lwr	upr	p adj
B-A	1.375	0.1527988	2.597201	0.0257122
C-A	2.375	1.1527988	3.597201	0.0002167
C-B	1.000	-0.2222012	2.222201	0.1222307

Reporting

- “Posthoc tests using Bonferroni correction revealed that friend feed and Michael feed were significantly better than a stranger feed ($p < .05$), but the two were not significantly different from each other ($p = .32$).”

Two-way ANOVA

Crossed study designs

- Suppose you wanted to measure the impact of two factors on total likes on Facebook:
 - Strong ties vs. weak ties in your news feed
 - Presence of a reminder of the last time you liked each friend's content (e.g., "You last liked a story from John Hennessy in January")
- This is a 2×2 study: two factor levels for each factor {tie strength, reminder}

Interaction effects

- Sometimes the basic model doesn't capture subtle interactions between factors
 - Data: People who see strong ties and have a reminder are especially active
 - Result: Grand mean 8, strong tie mean 11, reminder mean 7, but mean in this cell is 20

Two-factor ANOVA test

- Test for main effects and interaction

```
> anova(lm(time ~ device * technique))
Analysis of Variance Table

Response: time

          Df Sum Sq Mean Sq  F value    Pr(>F)
device      1  981.0   981.02   94.5291 2.581e-12 ***
technique   2 3423.8  1711.90  164.9547 < 2.2e-16 ***
device:technique 2   75.3   37.65    3.6275 0.03522 *
Residuals  42  435.9   10.38
```

factor or interaction SS MS F p

- Main effects are significant, but interaction effect is also significant

Significant interaction?

- Significant interactions mean that you can't just report the main effects — the story is more complicated
- Inspect to figure it out:

	Pen	Touch
Technique A	15.3	21.1
Technique B	23.9	33.1
Technique C	32.9	44.9

The slower techniques (B, C) harm Touch more than Pen

Repeated measures ANOVA

Within-subjects studies

- Control for individual variation using the mean response for each participant
- Before: we found the mean effect of each treatment
- Now: we find the mean effect of each participant

Repeated measures in R

repeated measures
error term

effect of subtracting
out the participant
means

remaining
main effects

```
> aov <- aov(value ~ factor(group) +  
+ Error(factor(participant)/factor(group)), repeatframe)  
> summary(aov)
```

```
Error: factor(participant)  
      Df Sum Sq Mean Sq F value Pr(>F)  
Residuals  7  5.167  0.7381
```

```
Error: factor(participant):factor(group)  
      Df Sum Sq Mean Sq F value Pr(>F)  
factor(group)  2  22.75  11.375  10.92 0.00139 **  
Residuals     14  14.58   1.042
```

All together now

Always follow every step!

1. Visualize the data
2. Compute descriptive statistics (e.g., mean)
3. Remove outliers >2 standard deviations from the mean
4. Check for heteroskedasticity and non-normal data
 - Try log, square root, or reciprocal transform
 - ANOVA is robust against non-normal data, but not against heteroskedasticity
5. Run statistical test
6. Run any posthoc tests if necessary