

Statistical Power

- Sampling Distributions
- Randomness
- Types of errors
- Meaning of Power
- Calculating Power
- Interpreting results

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Central Limit Theorem

- Basic gist : no matter what the Population distribution looks like, if you take enough (*) samples of the mean, the distribution of your samples of the mean will have a Normal distribution
- Central Limit Theorem Exercise (Java)
- This fact makes our life easy: Many statistics assume a normal distribution. The CLT provides us a normal distribution in most cases, even when the population data is skewed

Choose a Skewed distribution to show

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Statistical Power Kid

- You send your kid to the toolshed to find a wrench. She comes back and says "it isn't there"
- Is the tool there? Or not?
- Results depend on...
- How long did she spend looking? **N (sample Size)**
- How big/easy to see is the tool? **r (Effect Size)**
- How messy is the tool shed? **SD (reliability)**

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did your kid find the wrench?

	It was there	It wasn't There
"I found it!"	brings back the wrench	brings back a screwdriver
"didn't find it"	brings back nothing	brings back nothing

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Types Of Errors

	Effect	No Effect
Significant	True Positive	False Positive (Type I)
Not Significant	False Negative (Type II)	True Negative

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Power

- Type I rate : α (typically 5%, typically known)
- Type II rate: β (historically not measured, often much more than 5%)
- α : is set by experimenter
- β : depends on effect size, and N
- Power : $1 - \beta$: probability of *not* making a false-negative error

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Interpreting Results

- Alpha : $.05 = 5\%$
- Beta : unknown -- but for most of you, probably 30% to 60% in this experiment.
- Thus, it's very likely that some of you will be committing Type II errors.

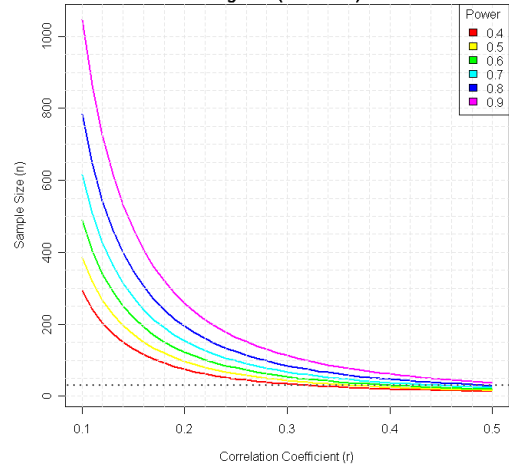
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Sample Size Estimation for Correlation Studies

Sig=0.05 (Two-tailed)



N=31

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