

Master Program in *Data Science and Business Informatics*

Statistics for Data Science

Lesson 34 - Two sample testing of the mean, and F -test

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Tests and confidence intervals for classifier performance

The Caret package

- 1 Define sets of model parameter values to evaluate
- 2 **for** *each parameter set* **do**
- 3 | **for** *each resampling iteration* **do**
- 4 | | Hold-out specific samples
- 5 | | [Optional] Pre-process the data
- 6 | | Fit the model on the remainder
- 7 | | Predict the hold-out samples
- 8 | **end**
- 9 | Calculate the average performance across hold-out predictions
- 10 **end**
- 11 Determine the optimal parameter set
- 12 Fit the final model to all the training data using the optimal parameter set

See R script

Binary classifier performance metrics

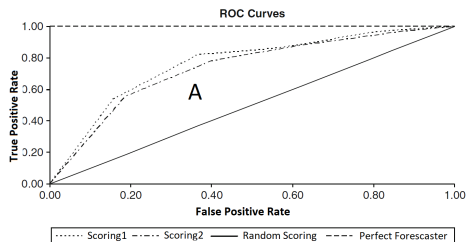
Confusion matrix (in R packages, it is transposed)

		Predicted condition			
		Positive (PP)	Negative (PN)		
Actual condition	Total population $= P + N$			Informedness, bookmaker informedness (BM) $= TPR + TNR - 1$	Prevalence threshold (PT) $= \frac{\sqrt{TPR \times FPR} - FPR}{TPR - FPR}$
	Positive (P)	True positive (TP), hit	False negative (FN), type II error, miss, underestimation	True positive rate (TPR), recall, sensitivity (SEN), probability of detection, hit rate, power $= \frac{TP}{P} = 1 - FNR$	False negative rate (FNR), miss rate $= \frac{FN}{P} = 1 - TPR$
	Negative (N)	False positive (FP), type I error, false alarm, overestimation	True negative (TN), correct rejection	False positive rate (FPR), probability of false alarm, fall-out $= \frac{FP}{N} = 1 - TNR$	True negative rate (TNR), specificity (SPC), selectivity $= \frac{TN}{N} = 1 - FPR$
	Prevalence $= \frac{P}{P + N}$	Positive predictive value (PPV), precision $= \frac{TP}{PP} = 1 - FDR$	False omission rate (FOR) $= \frac{FN}{PN} = 1 - NPV$	Positive likelihood ratio (LR+) $= \frac{TPR}{FPR}$	Negative likelihood ratio (LR-) $= \frac{FNR}{TNR}$
	Accuracy (ACC) $= \frac{TP + TN}{P + N}$	False discovery rate (FDR) $= \frac{FP}{PP} = 1 - PPV$	Negative predictive value (NPV) = $\frac{TN}{PN} = 1 - FOR$	Markedness (MK), deltaP (Δp) $= PPV + NPV - 1$	Diagnostic odds ratio (DOR) = $\frac{LR+}{LR-}$
	Balanced accuracy (BA) = $\frac{TPR + TNR}{2}$	F₁ score $= \frac{2PPV \times TPR}{PPV + TPR} = \frac{2TP}{2TP + FP + FN}$	Fowlkes–Mallows index (FM) $= \sqrt{PPV \times TPR}$	Matthews correlation coefficient (MCC) $= \frac{\sqrt{TPR \times TNR \times PPV \times NPV} - \sqrt{FNR \times FPR \times FOR \times FDR}}$	Threat score (TS), critical success index (CSI), Jaccard index = $\frac{TP}{TP + FN + FP}$

Metrics computed on a test set are intended to estimate some parameter over the general distribution.

- $X = (W, C) \sim F$, i.e., F is the (unknown) multivariate distribution of predictive features and class
- Accuracy ACC of a classifier y_{θ}^+ is a point estimate of $E_F[\mathbb{1}_{y_{\theta}^+(W)=C}] = P_F(y_{\theta}^+(W) = C)$

Binary classifier performance metrics



- Binary classifier score $s_\theta(w) \in [0, 1]$ where $s_\theta(w)$ estimates $\eta(w) = P_{\theta_{TRUE}}(C = 1 | W = w)$

- ROC Curve

- ▶ $TPR(p) = P(s_\theta(w) \geq p | C = 1)$ and $FPR(p) = P(s_\theta(w) | C = 0)$
- ▶ ROC Curve is the scatter plot $TPR(p)$ over $FPR(p)$ for p ranging from 1 down to 0
- ▶ AUC-ROC is the area below the curve

What does AUC-ROC estimate?

- Squared error loss or L_2 loss or Brier score: $\frac{1}{n} \sum_i (s_\theta(w_i) - c_i)^2$

- Classifier is calibrated if $P(C = 1 | s_\theta(w) = p) = p$

[classifier-calibration.github.io](https://github.com/robertblackwell/classifier-calibration)

- ▶ Binary Expected Calibration Error (binary-ECE): $\sum_b \frac{|B_b|}{n} |Y_b - S_b|$

□ B_b is the set of i 's in the b^{th} bin, $Y_b = |\{i | i \in B_b, c_i = 1\}| / |B_b|$, $S_b = (\sum_{i \in B_b} s_\theta(w_i)) / |B_b|$

Two sample test of the mean

- Dataset x_1, \dots, x_n realization of $X_1, \dots, X_n \sim F_1$ with $E[X_i] = \mu_1$ and $\text{Var}(X_i) = \sigma_X^2$
- Dataset y_1, \dots, y_m realization of $Y_1, \dots, Y_m \sim F_2$ with $E[Y_i] = \mu_2$ and $\text{Var}(Y_i) = \sigma_Y^2$
 - ▶ measurements for control and (medical) treatment groups of patients
 - ▶ performances on benchmark datasets/folds of two different classifiers
- $H_0 : \mu_1 = \mu_2$ $H_1 : \mu_1 \neq \mu_2$
- Wald test statistics:
$$T = \frac{\bar{X}_n - \bar{Y}_m}{\sqrt{\text{Var}(\bar{X}_n - \bar{Y}_m)}} = \frac{\bar{X}_n - \bar{Y}_m}{\sqrt{\frac{\sigma_X^2}{n} + \frac{\sigma_Y^2}{m}}}$$
- We distinguish a few cases:
 - ▶ F_1, F_2 are normal distributions
 - σ_X^2 and σ_Y^2 are known [z-test]
 - σ_X^2 and σ_Y^2 are unknown and $\sigma_X^2 = \sigma_Y^2$ [t-test]
 - σ_X^2 and σ_Y^2 are unknown and $\sigma_X^2 \neq \sigma_Y^2$ [Welch test]
 - ▶ F_1, F_2 are general distributions
 - Large sample [t-test]
 - $F_1(x - \Delta) = F_2(x)$ location-shift [Wilcoxon test]
 - Bootstrap two sample test
 - ▶ Paired data [paired t-test]

Normal data with known σ_X^2 and σ_Y^2 : z-test

• $X_1, \dots, X_n \sim N(\mu_1, \sigma_X^2)$ and $Y_1, \dots, Y_m \sim N(\mu_2, \sigma_Y^2)$

• $H_0 : \mu_1 = \mu_2$

• $H_1 : \mu_1 \neq \mu_2$

• $100(1 - \alpha)\%$, e.g., 95% or 99% or 99.9%

▶ i.e., $\alpha = 0.05$ or $\alpha = 0.01$ or $\alpha = 0.001$

• $Z = \frac{\bar{X}_n - \bar{Y}_m}{\sqrt{\frac{\sigma_X^2}{n} + \frac{\sigma_Y^2}{m}}} \sim N(0, 1)$ test statistics when H_0 is true

• z value is $\frac{\bar{x}_n - \bar{y}_m}{\sqrt{\frac{\sigma_X^2}{n} + \frac{\sigma_Y^2}{m}}}$ and p-value $p = P(|Z| \geq |z|) = 2(1 - \Phi(|z|))$

• $P(Z \leq -z_{\alpha/2}) = \alpha/2$ and $P(Z \geq z_{\alpha/2}) = \alpha/2$

• Output of the test at confidence level $100(1 - \alpha)\%$ using critical values

▶ $|z| \geq z_{\alpha/2}$: H_0 is rejected

▶ otherwise: H_0 cannot be rejected

[Two-tailed test]

[Confidence level]

[Significance level]

[Critical values]

[Critical region]

See R script

Unknown $\sigma_X^2 = \sigma_Y^2 = \sigma^2$ and pooled variance

- We need to estimate $\text{Var}(\bar{X}_n - \bar{Y}_m) = \sigma^2 \left(\frac{1}{n} + \frac{1}{m}\right)$
- Recall

$$S_X = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X}_n)^2 \quad \text{and} \quad S_Y = \frac{1}{m-1} \sum_{i=1}^m (Y_i - \bar{Y}_m)^2$$

are unbiased estimators of σ_X^2 and σ_Y^2

- The *pooled variance*:

$$S_p^2 = \frac{(n-1)S_X^2 + (m-1)S_Y^2}{n+m-2} \left(\frac{1}{n} + \frac{1}{m}\right) = \frac{\sum_{i=1}^n (X_i - \bar{X}_n)^2 + \sum_{i=1}^m (Y_i - \bar{Y}_m)^2}{n+m-2} \left(\frac{1}{n} + \frac{1}{m}\right)$$


is an unbiased estimator of $\sigma^2 \left(\frac{1}{n} + \frac{1}{m}\right)$

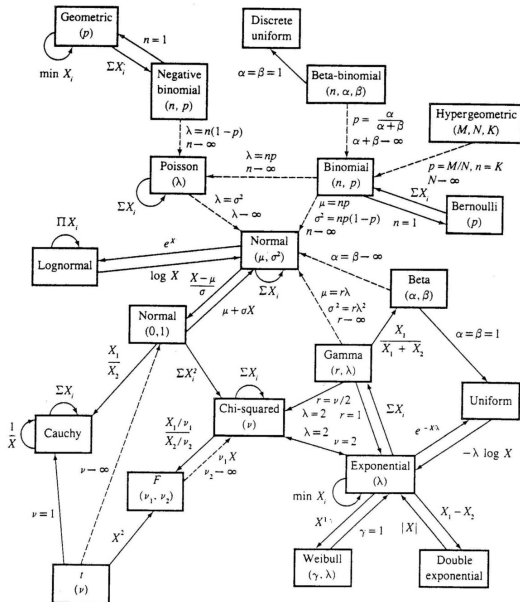
Testing equal variances for normal data: F -test

- $X_1, \dots, X_n \sim N(\mu_1, \sigma_X^2)$ and $Y_1, \dots, Y_m \sim N(\mu_2, \sigma_Y^2)$
- $H_0 : \sigma_X^2 = \sigma_Y^2$
- $H_1 : \sigma_X^2 \neq \sigma_Y^2$ *[Two-tailed test]*
- $100(1 - \alpha)\%$, e.g., 95% or 99% or 99.9% *[Confidence level]*
 - ▶ i.e., $\alpha = 0.05$ or $\alpha = 0.01$ or $\alpha = 0.001$ *[Significance level]*
- $F = \frac{S_X^2}{S_Y^2} \sim F(n - 1, m - 1)$ test statistics when H_0 is true *[Fisher-Snedecor distribution]*
- f value is $\frac{s_X^2}{s_Y^2}$ and p -value is $p = 2 \min \{P(F \leq f), 1 - P(F \leq f)\}$ *[Asymmetric]*
- $P(F \leq l) = \alpha/2$ and $P(F \geq u) = \alpha/2$ *[Critical values]*
- Output of the test at confidence level $100(1 - \alpha)\%$ using critical values
 - ▶ $f \leq l$ or $f \geq u$: H_0 is rejected *[Critical region]*
 - ▶ otherwise: H_0 cannot be rejected

See R script

Common distributions

- Probability distributions at Wikipedia
- Probability distributions in R
-  C. Forbes, M. Evans, N. Hastings, B. Peacock (2010) Statistical Distributions, 4th Edition Wiley



Relationships among common distributions. Solid lines represent transformations and special cases, dashed lines represent limits. Adapted from Leemis (1986).

Normal data with unknown $\sigma_X^2 = \sigma_Y^2 = \sigma^2$: t-test

- $X_1, \dots, X_n \sim N(\mu_1, \sigma^2)$ and $Y_1, \dots, Y_m \sim N(\mu_2, \sigma^2)$
- $H_0 : \mu_1 = \mu_2$
- $H_1 : \mu_1 \neq \mu_2$ *[Two-tailed test]*
- $100(1 - \alpha)\%$, e.g., 95% or 99% or 99.9% *[Confidence level]*
 - ▶ i.e., $\alpha = 0.05$ or $\alpha = 0.01$ or $\alpha = 0.001$ *[Significance level]*
- $T_p = \frac{\bar{X}_n - \bar{Y}_m}{S_p} \sim t(n + m - 2)$ test statistics when H_0 is true
- t value is $\frac{\bar{x}_n - \bar{y}_m}{\sqrt{\frac{(n-1)s_X^2 + (m-1)s_Y^2}{n+m-2} \left(\frac{1}{n} + \frac{1}{m}\right)}}$ and p -value $p = P(|T_p| \geq |t|)$
- $P(T_p \leq -t_{n+m-2, \alpha/2}) = \alpha/2$ and $P(T_p \geq t_{n+m-2, \alpha/2}) = \alpha/2$ *[Critical values]*
- Output of the test at confidence level $100(1 - \alpha)\%$ using critical values *[Critical region]*
 - ▶ $|t| \geq t_{n+m-2, \alpha/2}$: H_0 is rejected
 - ▶ otherwise: H_0 cannot be rejected

See R script

Normal data with unknown $\sigma_X^2 \neq \sigma_Y^2$

- The *nonpooled variance*:

$$S_d^2 = \frac{S_X^2}{n} + \frac{S_Y^2}{m}$$

is an unbiased estimator of $\text{Var}(\bar{X}_n - \bar{Y}_m) = \frac{\sigma_X^2}{n} + \frac{\sigma_Y^2}{m}$

- The test statistics $T_d = \frac{\bar{X}_n - \bar{Y}_m}{S_d}$ is not t -distributed!
- Possible solution: empirical bootstrap (see textbook Section 28.3)
- Another solution: Welch t -test

Normal data with unknown $\sigma_X^2 \neq \sigma_Y^2$: Welch t-test

• $X_1, \dots, X_n \sim N(\mu_1, \sigma_X^2)$ and $Y_1, \dots, Y_m \sim N(\mu_2, \sigma_Y^2)$

• $H_0 : \mu_1 = \mu_2$

• $H_1 : \mu_1 \neq \mu_2$

• $100(1 - \alpha)\%$, e.g., 95% or 99% or 99.9%

▶ i.e., $\alpha = 0.05$ or $\alpha = 0.01$ or $\alpha = 0.001$

[Two-tailed test]

[Confidence level]

[Significance level]

• $T_d = \frac{\bar{X}_n - \bar{Y}_m}{S_d} \approx t(v)$ test statistics when H_0 is true, with $v = \frac{(\frac{1}{n} + \frac{1}{m})^2}{\frac{1}{n^2(n-1)} + \frac{1}{m^2(m-1)}}$ and $u = \frac{s_Y^2}{s_X^2}$

• t value is $\frac{\bar{x}_n - \bar{y}_m}{\sqrt{\frac{s_X^2}{n} + \frac{s_Y^2}{m}}}$ and p -value $p = P(|T_d| \geq |t|)$

• $P(T_d \leq -t_{v, \alpha/2}) = \alpha/2$ and $P(T_d \geq t_{v, \alpha/2}) = \alpha/2$

[Critical values]

• Output of the test at confidence level $100(1 - \alpha)\%$ using critical values

▶ $|t| \geq t_{v, \alpha/2}$: H_0 is rejected

▶ otherwise: H_0 cannot be rejected

[Critical region]

See R script

General data, large sample: t-test

- $X_1, \dots, X_n \sim F_1$ and $Y_1, \dots, Y_m \sim F_2$
- $H_0 : \mu_1 = \mu_2$
- $H_1 : \mu_1 \neq \mu_2$
- $100(1 - \alpha)\%$, e.g., 95% or 99% or 99.9%
 - ▶ i.e., $\alpha = 0.05$ or $\alpha = 0.01$ or $\alpha = 0.001$
- $T_d = \frac{\bar{X}_n - \bar{Y}_m}{S_d} \approx N(0, 1)$
- t value is $\frac{\bar{x}_n - \bar{y}_m}{\sqrt{\frac{s_x^2}{n} + \frac{s_y^2}{m}}}$ and p -value $p = P(|T_d| \geq |t|)$
- $P(T_d \leq -z_{\alpha/2}) = \alpha/2$ and $P(T_d \geq z_{\alpha/2}) = \alpha/2$
- Output of the test at confidence level $100(1 - \alpha)\%$ using critical values
 - ▶ $|t| \geq z_{\alpha/2}$: H_0 is rejected
 - ▶ otherwise: H_0 cannot be rejected

[Two-tailed test]

[Confidence level]

[Significance level]

[Critical values]

[Critical region]

See R script

General data, location-shift: Wilcoxon rank-sum test

- Also called as: **Mann–Whitney U test** or Mann–Whitney–Wilcoxon (MWW)
- $X_1, \dots, X_n \sim F_1$ and $Y_1, \dots, Y_m \sim F_2$
- $H_0 : \mu_1 = \mu_2$
 - ▶ actually, $H_0 : F_1(x - \Delta) = F_2(x)$ where $\Delta = \mu_2 - \mu_1$ *[Location-shift model]*
 - ▶ we should test that empirical distributions have **the same shape**
- $H_1 : \mu_1 \neq \mu_2$ *[Two-tailed test]*
- $W = \sum_{i=1}^n S_i \sim W(n, m)$ when H_0 is true
 - ▶ where S_i is the rank of X_i in sorted($X_1, \dots, X_n, Y_1, \dots, Y_m$)
 - ▶ `pwilcox` in R, or large sample Normal approx
- w value is $\sum_{i=1}^n s_i$ and p -value $p = P(|W| \geq |w|)$
- $P(W \leq -w_{\alpha/2}) = \alpha/2$ and $P(T_p \geq w_{\alpha/2}) = \alpha/2$ *[Critical values]*
- Output of the test at confidence level $100(1 - \alpha)\%$ using critical values
 - ▶ $|w| \geq w_{\alpha/2}$: H_0 is rejected *[Critical region]*
 - ▶ otherwise: H_0 cannot be rejected

See R script

General data: bootstrap test

- Equal variance ($\sigma_X^2 = \sigma_Y^2$)
 - ▶ bootstrap of pooled studentized mean difference

$$t_p^* = \frac{(\bar{x}_n^* - \bar{y}_m^*) - (\bar{x}_n - \bar{y}_m)}{s_p^*}$$

- Non-equal variance ($\sigma_X^2 \neq \sigma_Y^2$)
 - ▶ bootstrap of nonpooled studentized mean difference

$$t_d^* = \frac{(\bar{x}_n^* - \bar{y}_m^*) - (\bar{x}_n - \bar{y}_m)}{s_d^*}$$

See R script


Paired data

- Datasets x_1, \dots, x_n and y_1, \dots, y_n are measurement for the same experimental unit
 - ▶ unit: a person before and after a (medical) treatment
 - ▶ unit: a dataset/fold used to train two different classifiers
- The theory is essentially based on taking differences $x_1 - y_1, \dots, x_n - y_n$ and thus reducing the problem to that of a one-sample test.
- $H_0 : \mu_1 = \mu_2 \Rightarrow H_0 : \mu_1 - \mu_2 = 0$
- Advantage: better power / lower Type II risk of the test w.r.t. unpaired version
 - ▶ $P_{paired}(p \leq \alpha | H_1) \geq P_{unpaired}(p \leq \alpha | H_1)$

See R script

Optional reference

- On confidence intervals and statistical tests (with R code)

 Myles Hollander, Douglas A. Wolfe, and Eric Chicken (2014)
Nonparametric Statistical Methods.
3rd edition, *John Wiley & Sons, Inc.*