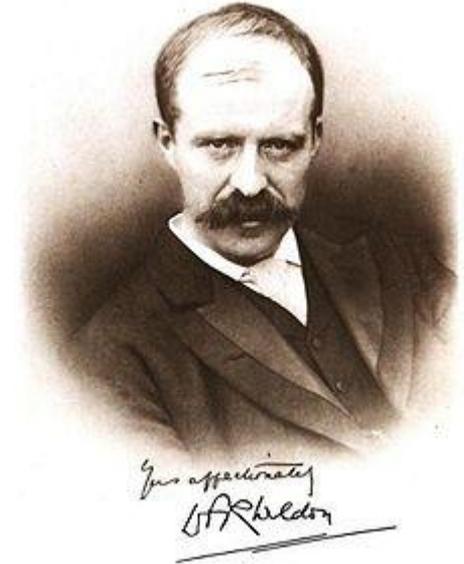


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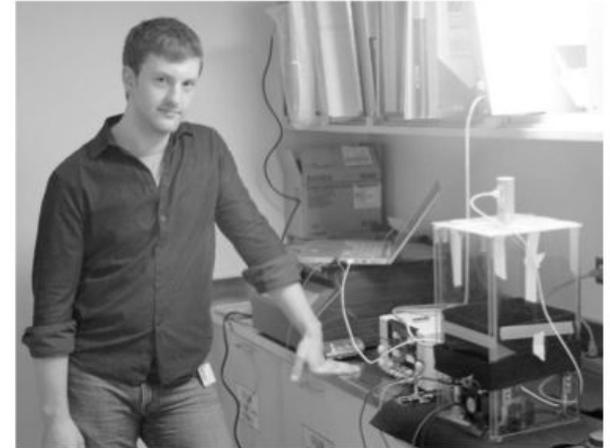
Chi-Square test of Goodness of Fit

Weldon's dice

- Walter Frank Raphael Weldon (1860 - 1906), was an English evolutionary biologist and a founder of biometry. He was the joint founding editor of *Biometrika*, with Francis Galton and Karl Pearson.
- In 1894, he rolled 12 dice 26,306 times, and recorded the number of 5s or 6s (which he considered to be a success).
- It was observed that 5s or 6s occurred more often than expected, and Pearson hypothesized that this was probably due to the construction of the dice. Most inexpensive dice have hollowed-out pips, and since opposite sides add to 7, the face with 6 pips is lighter than its opposing face, which has only 1 pip.



Labby's dice



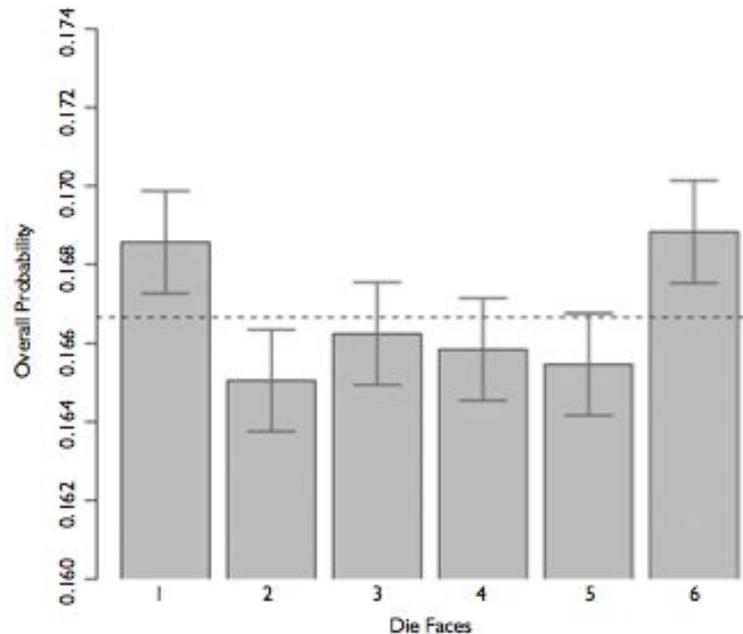
- In 2009, Zacariah Labby (U of Chicago), repeated Weldon's experiment using a homemade dice-throwing, pip counting machine.

www.youtube.com/watch?v=95EErdouO2w

- The rolling-imaging process took about 20 seconds per roll.
- Each day there were ~150 images to process manually.
- At this rate Weldon's experiment was repeated in a little more than six full days.
- Recommended reading:
galton.uchicago.edu/about/docs/labby09dice.pdf

Labby's dice (cont.)

- Labby did not actually observe the same phenomenon that Weldon observed (higher frequency of 5s and 6s).
- Automation allowed Labby to collect more data than Weldon did in 1894, instead of recording "successes" and "failures", Labby recorded the individual number of pips on each die.



Expected counts

Labby rolled 12 dice 26,306 times. If each side is equally likely to come up, how many 1s, 2s, ..., 6s would he expect to have observed?

- (a) $1/6$
- (b) $12/6$
- (c) $26,306 / 6$
- (d) $12 \times 26,306 / 6$

Expected counts

Labby rolled 12 dice 26,306 times. If each side is equally likely to come up, how many 1s, 2s, ..., 6s would he expect to have observed?

- (a) $1/6$
- (b) $12/6$
- (c) $26,306 / 6$
- (d) $12 \times 26,306 / 6 = 52,612$

Summarizing Labby's results

The table below shows the observed and expected counts from Labby's experiment.

Outcome	Observed	Expected
1	53,222	52,612
2	52,118	52,612
3	52,465	52,612
4	52,338	52,612
5	52,244	52,612
6	53,285	52,612
Total	315,672	315,672

Why are the expected counts the same for all outcomes but the observed counts are different? At a first glance, does there appear to be an inconsistency between the observed and expected counts?

Setting the hypotheses

Do these data provide convincing evidence of an inconsistency between the observed and expected counts?

H_0 : There is no inconsistency between the observed and the expected counts. The observed counts follow the same distribution as the expected counts.

H_A : There is an inconsistency between the observed and the expected counts. The observed counts *do not* follow the same distribution as the expected counts. There is a bias in which side comes up on the roll of a die.

Evaluating the hypotheses

- To evaluate these hypotheses, we quantify how different the observed counts are from the expected counts.
- Large deviations from what would be expected based on sampling variation (chance) alone provide strong evidence for the alternative hypothesis.
- This is called a *goodness of fit* test since we're evaluating how well the observed data fit the expected distribution.

Anatomy of a test statistic

The general form of a test statistic is

$$\frac{\text{point estimate} - \text{null value}}{\text{SE of point estimate}}$$

This construction is based on

1. identifying the difference between a point estimate and an expected value if the null hypothesis was true, and
2. standardizing that difference using the standard error of the point estimate.

These two ideas will help in the construction of an appropriate test statistic for count data.

Chi-square statistic

When dealing with counts and investigating how far the observed counts are from the expected counts, we use a new test statistic called the *chi-square (χ^2) statistic*.

χ^2 statistic

$$\chi^2 = \sum_{i=1}^k \frac{(O - E)^2}{E} \quad \text{where } k = \text{total number of cells}$$

Calculating the chi-square statistic

Outcome	Observed	Expected	$\frac{(O-E)^2}{E}$
1	53,222	52,612	$\frac{(53,222-52,612)^2}{52,612} = 7.07$
2	52,118	52,612	$\frac{(52,118-52,612)^2}{52,612} = 4.64$
3	52,465	52,612	$\frac{(52,465-52,612)^2}{52,612} = 0.41$
4	52,338	52,612	$\frac{(52,338-52,612)^2}{52,612} = 1.43$
5	52,244	52,612	$\frac{(52,244-52,612)^2}{52,612} = 2.57$
6	53,285	52,612	$\frac{(53,285-52,612)^2}{52,612} = 8.61$
Total	315,672	315,672	24.73

Why square?

Squaring the difference between the observed and the expected outcome does two things:

- Any standardized difference that is squared will now be positive.
- Differences that already looked unusual will become much larger after being squared.

When have we seen this before?

The chi-square distribution

- In order to determine if the χ^2 statistic we calculated is considered unusually high or not we need to first describe its distribution.
- The chi-square distribution has just one parameter called *degrees of freedom (df)*, which influences the shape, center, and spread of the distribution.

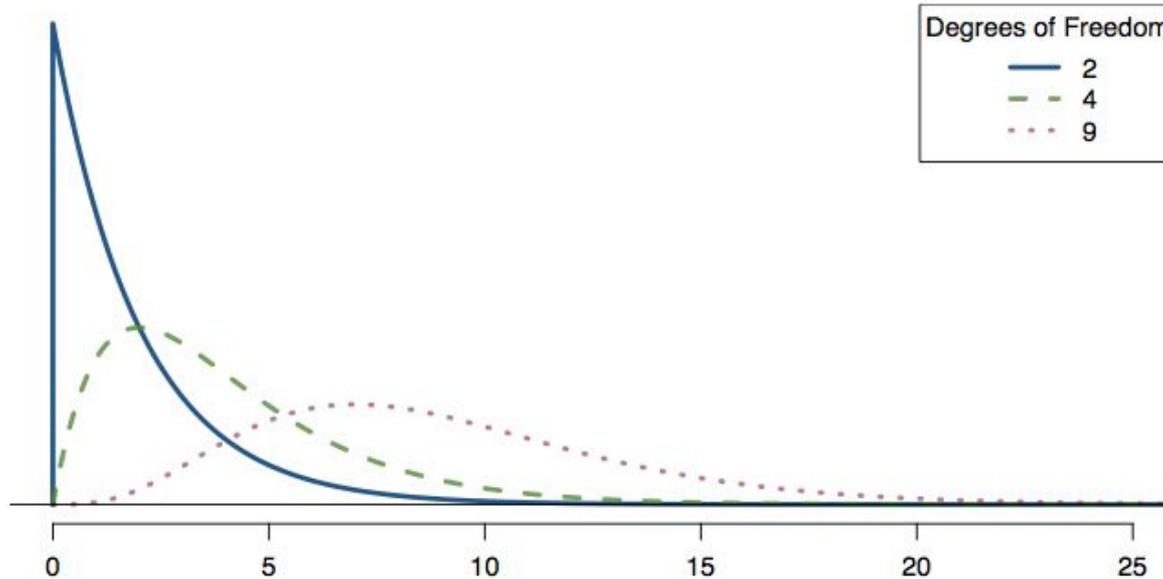
Remember

So far we've seen three other continuous distributions:

- normal distribution: unimodal and symmetric with two parameters: mean and standard deviation
- T distribution: unimodal and symmetric with one parameter: degrees of freedom
- F distribution: unimodal and right skewed with two parameters: degrees of freedom or numerator (between group variance) and denominator (within group variance)

Practice

Which of the following is false?

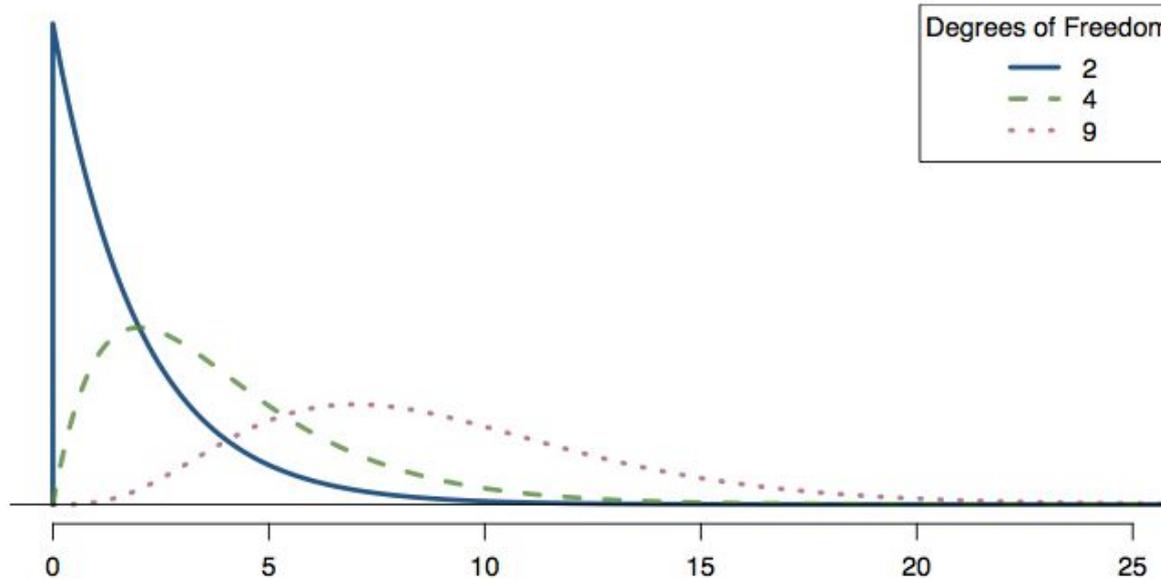


As the df increases,

- (a) the center of the χ^2 distribution increases as well
- (b) the variability of the χ^2 distribution increases as well
- (c) the shape of the χ^2 distribution becomes more skewed (less like a normal)

Practice

Which of the following is false?

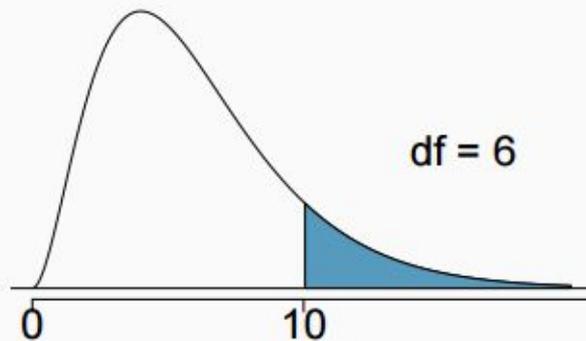


As the df increases,

- (a) the center of the χ^2 distribution increases as well
- (b) the variability of the χ^2 distribution increases as well
- (c) *the shape of the χ^2 distribution becomes more skewed (less like a normal)*

Finding areas under the chi-square curve

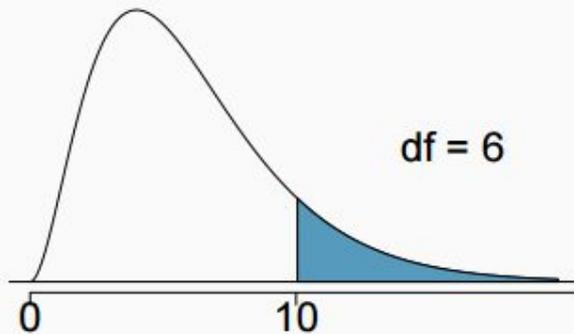
Estimate the shaded area under the chi-square curve with $df = 6$.



Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df	1	1.07	1.64	2.71	3.84	5.41	6.63	7.88	10.83
	2	2.41	3.22	4.61	5.99	7.82	9.21	10.60	13.82
	3	3.66	4.64	6.25	7.81	9.84	11.34	12.84	16.27
	4	4.88	5.99	7.78	9.49	11.67	13.28	14.86	18.47
	5	6.06	7.29	9.24	11.07	13.39	15.09	16.75	20.52
	6	7.23	8.56	10.64	12.59	15.03	16.81	18.55	22.46
	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32

Finding areas under the chi-square curve (cont.)

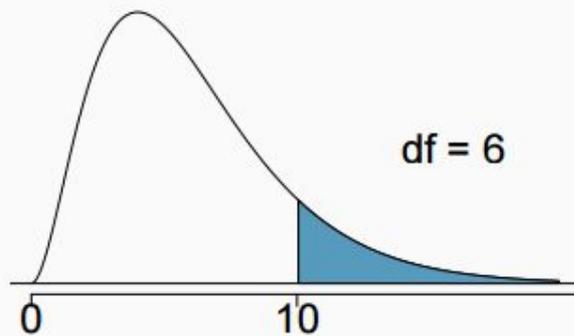
Estimate the shaded area under the chi-square curve with $df = 6$.



Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df	1	1.07	1.64	2.71	3.84	5.41	6.63	7.88	10.83
	2	2.41	3.22	4.61	5.99	7.82	9.21	10.60	13.82
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	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32

Finding areas under the chi-square curve (cont.)

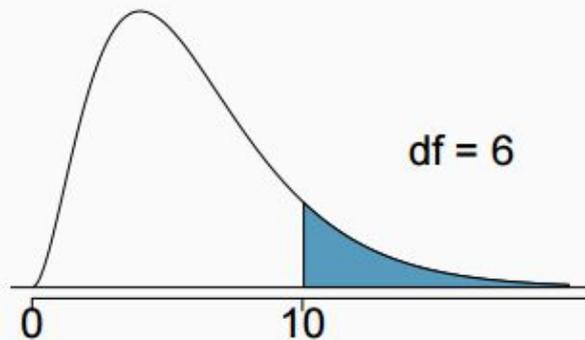
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df	1	1.07	1.64	2.71	3.84	5.41	6.63	7.88	10.83
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	3	3.66	4.64	6.25	7.81	9.84	11.34	12.84	16.27
	4	4.88	5.99	7.78	9.49	11.67	13.28	14.86	18.47
	5	6.06	7.29	9.24	11.07	13.39	15.09	16.75	20.52
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	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32

Finding areas under the chi-square curve (cont.)

Estimate the shaded area under the chi-square curve with $df = 6$.

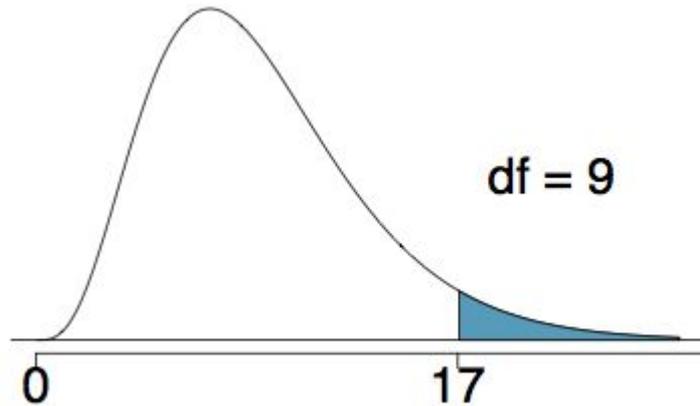


$P(\chi_{df=6}^2 > 10)$
is between 0.1 and 0.2

Upper tail	0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df 1	1.07	1.64	2.71	3.84	5.41	6.63	7.88	10.83
2	2.41	3.22	4.61	5.99	7.82	9.21	10.60	13.82
3	3.66	4.64	6.25	7.81	9.84	11.34	12.84	16.27
4	4.88	5.99	7.78	9.49	11.67	13.28	14.86	18.47
5	6.06	7.29	9.24	11.07	13.39	15.09	16.75	20.52
6	7.23	8.56	10.64	12.59	15.03	16.81	18.55	22.46
7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32

Finding areas under the chi-square curve (cont.)

Estimate the shaded area (above 17) under the χ^2 curve with $df = 9$.

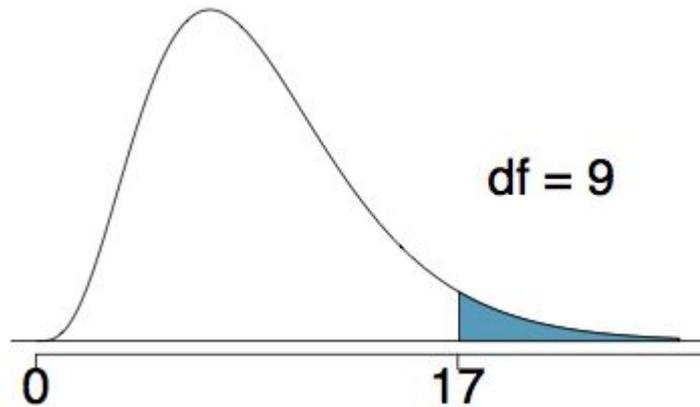


- (a) between 0.01 and 0.02
- (b) 0.02
- (c) between 0.02 and 0.05
- (d) 0.05
- (e) between 0.05 and 0.10

Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32
	8	9.52	11.03	13.36	15.51	18.17	20.09	21.95	26.12
	9	10.66	12.24	14.68	16.92	19.68	21.67	23.59	27.88
	10	11.78	13.44	15.99	18.31	21.16	23.21	25.19	29.59
	11	12.90	14.63	17.28	19.68	22.62	24.72	26.76	31.26

Finding areas under the chi-square curve (cont.)

Estimate the shaded area (above 17) under the χ^2 curve with $df = 9$.

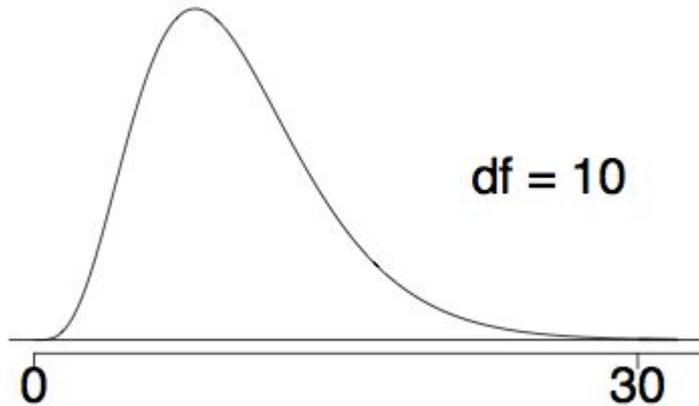


- (a) between 0.01 and 0.02
- (b) 0.02
- (c) *between 0.02 and 0.05*
- (d) 0.05
- (e) between 0.05 and 0.10

Upper tail		0.3	0.2	0.1	<i>0.05</i>	<i>0.02</i>	0.01	0.005	0.001
df	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32
	8	9.52	11.03	13.36	15.51	18.17	20.09	21.95	26.12
	9	10.66	12.24	14.68	<i>16.92</i>	<i>19.68</i>	21.67	23.59	27.88
	10	11.78	13.44	15.99	18.31	21.16	23.21	25.19	29.59
	11	12.90	14.63	17.28	19.68	22.62	24.72	26.76	31.26

Finding areas under the chi-square curve (one more)

Estimate the shaded area (above 30) under the χ^2 curve with $df = 10$.

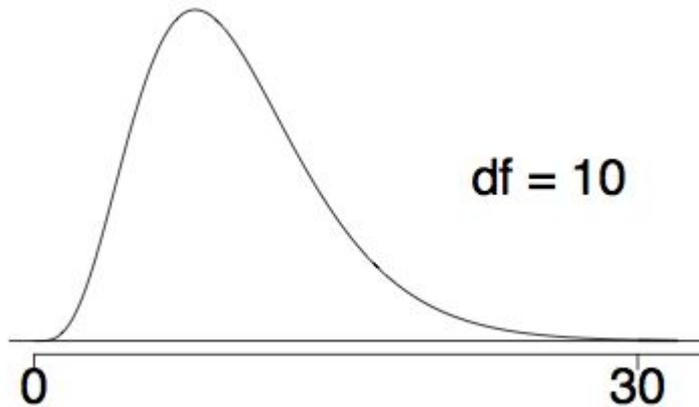


- (a) between 0.005 and 0.001
- (b) less than 0.001
- (c) greater than 0.001
- (d) greater than 0.3
- (e) cannot tell using this table

Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32
	8	9.52	11.03	13.36	15.51	18.17	20.09	21.95	26.12
	9	10.66	12.24	14.68	16.92	19.68	21.67	23.59	27.88
	10	11.78	13.44	15.99	18.31	21.16	23.21	25.19	29.59
	11	12.90	14.63	17.28	19.68	22.62	24.72	26.76	31.26

Finding areas under the chi-square curve (one more)

Estimate the shaded area (above 30) under the χ^2 curve with $df = 10$.



- (a) greater than 0.3
- (b) between 0.005 and 0.001
- (c) *less than 0.001*
- (d) greater than 0.001
- (e) cannot tell using this table

Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001
df	7	8.38	9.80	12.02	14.07	16.62	18.48	20.28	24.32
	8	9.52	11.03	13.36	15.51	18.17	20.09	21.95	26.12
	9	10.66	12.24	14.68	16.92	19.68	21.67	23.59	27.88
	10	11.78	13.44	15.99	18.31	21.16	23.21	25.19	29.59
	11	12.90	14.63	17.28	19.68	22.62	24.72	26.76	31.26



Finding the tail areas using computation

- While probability tables are very helpful in understanding how probability distributions work, and provide quick reference when computational resources are not available, they are somewhat archaic.

- Using R:

```
pchisq(q = 30, df = 10, lower.tail = FALSE)  
# 0.0008566412
```

- Using a web applet:

http://bitly.com/dist_calc

Back to Labby's dice

- The research question was: Do these data provide convincing evidence of an inconsistency between the observed and expected counts?
- The hypotheses were:
 - H_0 : There is no inconsistency between the observed and the expected counts. The observed counts follow the same distribution as the expected counts.
 - H_A : There is an inconsistency between the observed and the expected counts. The observed counts *do not* follow the same distribution as the expected counts. There is a bias in which side comes up on the roll of a die.
- We had calculated a test statistic of $\chi^2 = 24.67$.
- All we need is the df and we can calculate the tail area (the p-value) and make a decision on the hypotheses.

Degrees of freedom for a goodness of fit test

- When conducting a goodness of fit test to evaluate how well the observed data follow an expected distribution, the degrees of freedom are calculated as the number of cells (k) minus 1.

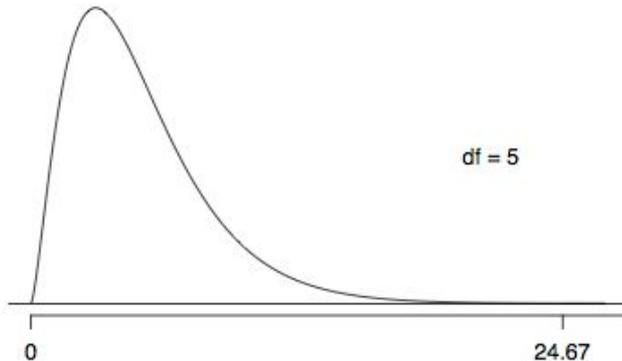
$$df = k - 1$$

- For dice outcomes, $k = 6$, therefore

$$df = 6 - 1 = 5$$

Finding a p-value for a chi-square test

The *p-value* for a chi-square test is defined as the *tail area above the calculated test statistic*.



p-value = $P(\chi_{df=5}^2 > 24.67)$
is less than 0.001

Upper tail		0.3	0.2	0.1	0.05	0.02	0.01	0.005	0.001	→
df	1	1.07	1.64	2.71	3.84	5.41	6.63	7.88	10.83	
	2	2.41	3.22	4.61	5.99	7.82	9.21	10.60	13.82	
	3	3.66	4.64	6.25	7.81	9.84	11.34	12.84	16.27	
	4	4.88	5.99	7.78	9.49	11.67	13.28	14.86	18.47	
	5	6.06	7.29	9.24	11.07	13.39	15.09	16.75	20.52	→

Conclusion of the hypothesis test

We calculated a p-value less than 0.001. At 5% significance level, what is the conclusion of the hypothesis test?

- (a) Reject H_0 , the data provide convincing evidence that the dice are fair.
- (b) Reject H_0 , the data provide convincing evidence that the dice are biased.
- (c) Fail to reject H_0 , the data provide convincing evidence that the dice are fair.
- (d) Fail to reject H_0 , the data provide convincing evidence that the dice are biased.

Conclusion of the hypothesis test

We calculated a p-value less than 0.001. At 5% significance level, what is the conclusion of the hypothesis test?

- (a) Reject H_0 , the data provide convincing evidence that the dice are fair.
- (b) Reject H_0 , the data provide convincing evidence that the dice are biased.*
- (c) Fail to reject H_0 , the data provide convincing evidence that the dice are fair.
- (d) Fail to reject H_0 , the data provide convincing evidence that the dice are biased.

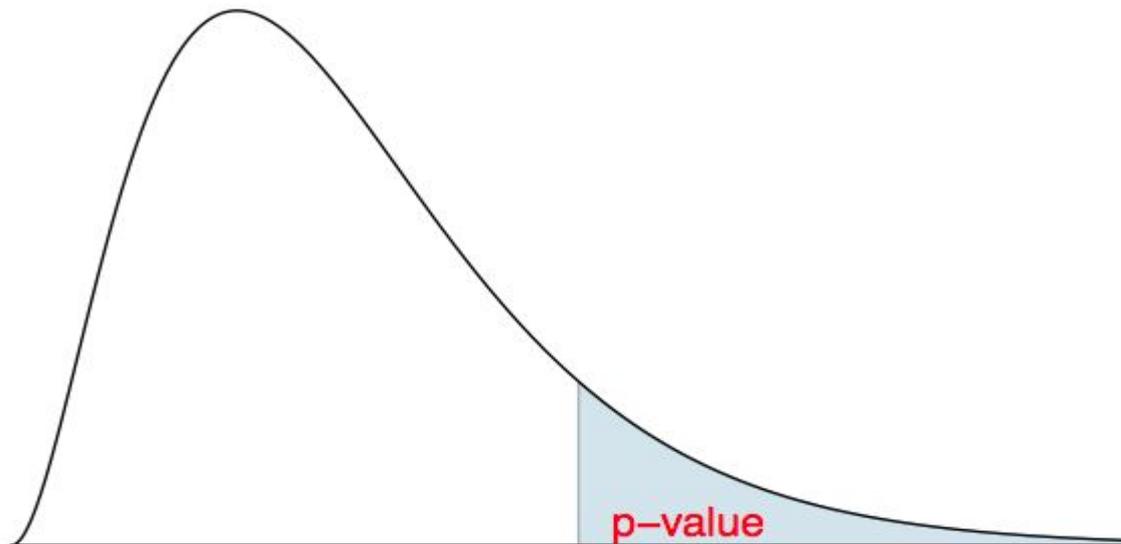
Turns out...

- The 1-6 axis is consistently shorter than the other two (2-5 and 3-4), thereby supporting the hypothesis that the faces with one and six pips are larger than the other faces.
- Pearson's claim that 5s and 6s appear more often due to the carved-out pips is not supported by these data.
- Dice used in casinos have flush faces, where the pips are filled in with a plastic of the same density as the surrounding material and are precisely balanced.



Recap: p-value for a chi-square test

- The p-value for a chi-square test is defined as the tail area *above* the calculated test statistic.
- This is because the test statistic is always positive, and a higher test statistic means a stronger deviation from the null hypothesis.



Conditions for the chi-square test

1. *Independence*: Each case that contributes a count to the table must be independent of all the other cases in the table.
2. *Sample size*: Each particular scenario (i.e. cell) must have at least 5 *expected* cases.
3. $df > 1$: Degrees of freedom must be greater than 1.

Failing to check conditions may unintentionally affect the test's error rates.

Chi-Square Test of Independence

Eucalyptus coolibah mortality

From Logan 2010:

To investigate the mortality of coolibah (*Eucalyptus coolibah*) trees across riparian dunes, Roberts (1993) counted the number of quadrats in which dead trees were present and in which they were absent in three positions (top, middle, and bottom) along transects from the lakeshore to the top of dunes.

The classification of quadrats according to the presence/absence of dead coolibah trees will be interpreted as a **response variable** and the position along transect as a **predictor variable**.



Eucalyptus coolibah mortality

	Dead Present	Dead Absent
Bottom	15	13
Middle	4	8
Top	0	17



Chi-square test of independence

- The hypotheses are:

H_0 : The position of the trees along the transect does not influence mortality.

H_A : Mortality varies by position along the transect.

- The test statistic is calculated as

$$\chi_{df}^2 = \sum_{i=1}^k \frac{(O - E)^2}{E} \quad \text{where} \quad df = (R - 1) \times (C - 1),$$

where k is the number of cells, R is the number of rows, and C is the number of columns.

Note: *we calculate df differently for one-way and two-way tables.*

Eucalyptus coolibah mortality

Observed Data

	Dead Present	Dead Absent	Total
Bottom	15	13	28
Middle	4	8	12
Top	0	17	17
Total	19	38	57

Eucalyptus coolibah mortality

$$\text{Expected Count} = \frac{(\text{row total}) \times (\text{column total})}{\text{table total}}$$

	Dead Present	Dead Absent	Total
Bottom	15	13	28
Middle	4	8	12
Top	0	17	17
Total	19	38	57

Eucalyptus coolibah mortality

$$\text{Expected Count} = \frac{(\text{row total}) \times (\text{column total})}{\text{table total}}$$

	Dead Present	Dead Absent	Total
Bottom	15	13	28
Middle	4	8	12
Top	0	17	17
Total	19	38	57

Expected Count for Dead Present, Bottom =
 $(28 \times 19) / 57 = 9.33$

Eucalyptus coolibah mortality

Observed	Dead Present	Dead Absent	Total
Bottom	15	13	28
Middle	4	8	12
Top	0	17	17
Total	19	38	57
Expected	Dead Present	Dead Absent	Total
Bottom	9.33	18.67	28
Middle	4.00	8.00	12
Top	5.67	11.33	17
Total	19	38	57

Eucalyptus coolibah mortality

$(O-E)^2 / E$	Dead Present	Dead Absent	
Bottom	3.44	1.72	
Middle	0.00	0.00	
Top	5.67	2.83	
			13.66

$$\chi_{df}^2 = \sum_{i=1}^k \frac{(O - E)^2}{E}$$

Eucalyptus coolibah mortality

$$\chi_{df}^2 = \sum_{i=1}^k \frac{(O - E)^2}{E} = 13.66$$

$$df = (R - 1) \times (C - 1) = (3-1) \times (2-1) = 2$$

```
> pchisq(q = 13.66, df = 2, lower.tail = FALSE)
[1] 0.001080858
```

Reject the null hypothesis that the position of the trees along the transect does not influence mortality