# Human-Computer Interaction

# Statistics III

Intermediate Inferential Statistics

Professor Bilge Mutlu

# Today's Agenda

- >> Contingency analysis
- >> Intermediate inferential statistics
- >> Updated format: Lecture → Tutorial → Q&A ♡

## What about when we have nominal output variables?

	Nominal	Categorical (2+)	Ordinal	Quantitative Discrete	Quantitative Non- Normal	Quantitative Normal
Nominal	Chi-squared, Fisher's	Chi-squared	Chi-squared Trend, Mann- Whitney	Mann-Whitney	Mann-Whitney, log-rank	Student's t
Categorical (2+)	Chi-squared	Chi-squared	Kruskal-Wallis‡	Kruskal-Wallis‡	Kruskal-Wallis‡	ANOVA††
Ordinal	Chi-squared Trend, Mann- Whitney	**	Spearman rank	Spearman rank	Spearman rank	Spearman rank, * linear regression
Quantitative Discrete	Logistic regression	**	**	Spearman rank	Spearman rank	Spearman rank, linear regression
Quantitative Non- Normal	- Logistic regression	**	**	**	Plot data-Pearson, Spearman rank	Plot data-Pearson, Spearman rank & linear regression
Quantitative Normal	Logistic regression	**	**	**	Linear regression	Pearson, linear regression

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#### Contingency analysis

In contingency analysis, we calculate a chi-squared,  $X^2$ , statistic:

$$X^2 = \sum_{i=1}^n rac{(O_i - E_i)^2}{E_i}$$

 $X^2$  is the Pearson's test statistic, n is the number of observations,  $O_i$  is the observed frequency, and  $E_i$  is the expected frequency.

Data is summarized in a **contingency table** that cross-tabulates multivariate frequency distributions of variables in a matrix format.

Robot	Reported Gaze Cue
Robovie	Yes
Geminoid	Yes
Robovie	Yes
Geminoid	No
Robovie	Yes
Geminoid	No
Geminoid	No
Robovie	No
Robovie	Yes
Geminoid	No
Robovie	Yes
Geminoid	No
Robovie	No

Reported.Gaze.Cue
Robot No Yes
Geminoid 10 3
Robovie 3 10

#### Chi-squared test in R

gaze <- read.table('robot-gaze.csv', sep=",", header=TRUE)
chisq.test(table(gaze))</pre>

Pearson's Chi-squared test with Yates' continuity correction

data: table(gaze)

X-squared = 5.5385, df = 1, p-value = 0.0186

## Chi-squared test in JMP

# Analyze > Fit X by Y

N	D	F	-LogLil	ke	RSquare (
26		1 3	3.976519	90	0.22
Test		Chis	Square	Pro	b>ChiSq
Likelihood	Ratio		7.953		0.0048*
Pearson			7.538		0.0060*
Fisher's					
<b>Exact Test</b>	t	Prob	Alterna	ative	Hypothes
Left		994	•		=Robovie)
Right			•		=Robovie)
2-Tail	0.0	)169°	Prob(Ro	opot	=Robovie)

# Tutorial, Q&A

## Multifactorial analysis

	Nominal	Categorical (2+)	Ordinal	Quantitative Discrete	Quantitative Non- Normal	Quantitative Normal
Nominal	Chi-squared, Fisher's	Chi-squared	Chi-squared Trend, Mann- Whitney	Mann-Whitney	Mann-Whitney, log-rank	Student's t
Categorical (2+)	Chi-squared	Chi-squared	Kruskal-Wallis‡	Kruskal-Wallis‡	Kruskal-Wallis‡	ANOVA††
Ordinal	Chi-squared Trend, Mann- Whitney	**	Spearman rank	Spearman rank	Spearman rank	Spearman rank, * linear regression
Quantitative Discrete	Logistic regression	**	**	Spearman rank	Spearman rank	Spearman rank, linear regression
Quantitative Non- Normal	Logistic regression	**	**	**	Plot data-Pearson, Spearman rank	Plot data-Pearson, Spearman rank & linear regression
Quantitative Normal	Logistic regression	**	**	**	Linear regression	Pearson, linear regression

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#### Consider this dataset. Can we use multiple t-tests?

Participant ID	Group	Time	Coding
Participant 01	Standard	245	0
Participant 02	Standard	236	0
Participant 03	Standard	321	0
Participant 04	Standard	212	0
Participant 05	Standard	267	0
Participant 06	Standard	334	0
Participant 07	Standard	287	0
Participant 08	Standard	259	0
Participant 09	Prediction	246	1
Participant 10	Prediction	213	1
Participant 11	Prediction	265	1
Participant 12	Prediction	189	1
Participant 13	Prediction	201	1
Participant 14	Prediction	197	1
Participant 15	Prediction	289	1
Participant 16	Prediction	224	1
Participant 17	Speech-based dictation	178	2
Participant 18	Speech-based dictation	289	2
Participant 19	Speech-based dictation	222	2
Participant 20	Speech-based dictation	189	2
Participant 21	Speech-based dictation	245	2
Participant 22	Speech-based dictation	311	2
Participant 23	Speech-based dictation	267	2
Participant 24	Speech-based dictation	197	2

$$H_0$$
 :  $\mu_1=\mu_2=\mu_3$  ,  $lpha=.05$ 

3 pairwise tests:  $(1 - \alpha)^3 = 0.86$ 

Reject  $H_0$  when p < 0.14 instead of p < 0.05

→ Type I error (reject  $H_0$  when it is true)

What are errors in hypothesis testing?

**Type I error:** Rejecting  $H_0$  when it is true

**Type II error:** Accepting  $H_0$  when it is false

**Type III error:** Correctly rejecting  $H_0$  for the wrong reason

	$H_0$ Is true	$H_1$ Is true
Fail to reject $H_0$	Right decision	Wrong decision <b>Type II error</b> (False negative)
Reject $H_0$	Wrong decision <b>Type I error</b> (False positive)	Right decision

#### Analysis of Variance (ANOVA)

**Definition:** Analysis of variance (ANOVA) is a collection of statistical models and their associated estimation procedures (such as the "variation" among and between groups) used to analyze the differences among group means in a sample.<sup>1</sup>

#### **Procedures:**

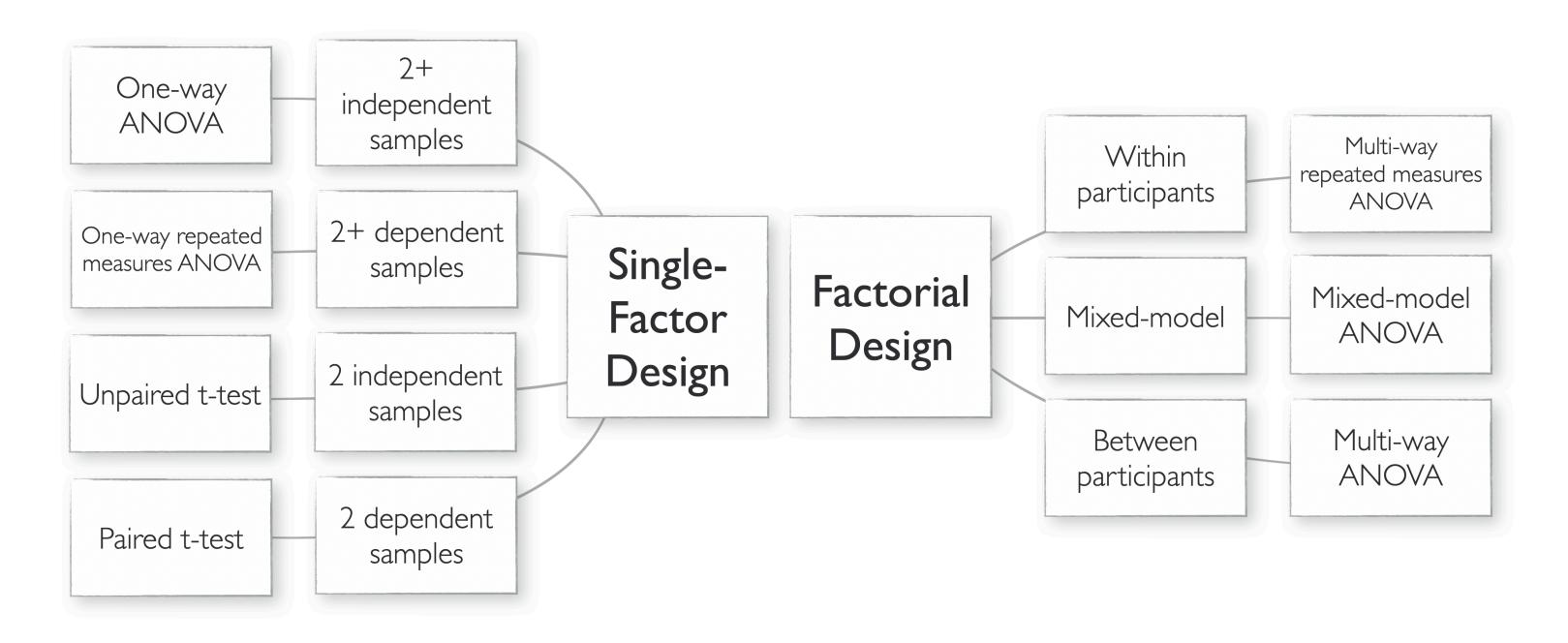
- One-way (single factor)
- 2. Two-way (two factors)
- 3. Multi-way (multiple factors)

#### **Models:**

- 1. Fixed effects (between)
- 2. Random effects (within)
- 3. Mixed effects (mixed)

<sup>&</sup>lt;sup>1</sup>Wikipedia: <u>ANOVA</u>

#### How do we choose among these procedures?



#### *How do we conduct ANOVA?*

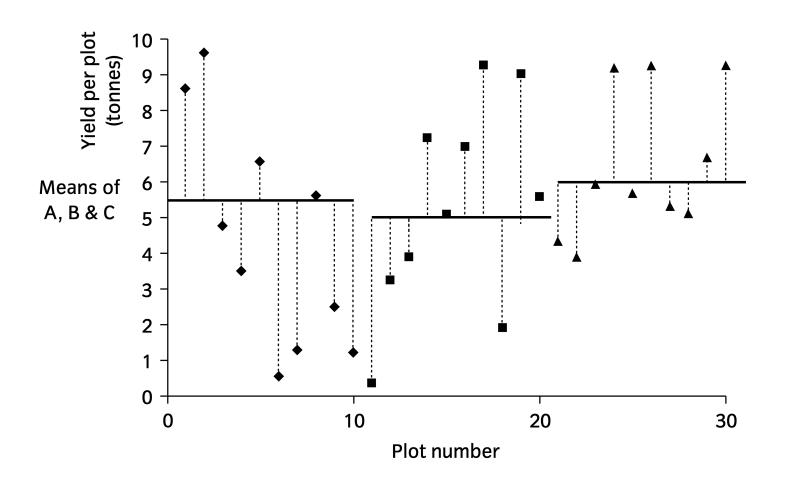
We calculate the *F*-statistic.

$$F = rac{\sigma_{explained}}{\sigma_{unexplained}} = rac{SS_{treatment}/(k-1)}{SS_{error}/(n-k)}$$

$$F = rac{\sum n_i (M_i - \sum (Mi/k))^2/(k-1)}{\sum \sum (X_{it} - M_i)^2/(n-k)}$$



n: sample size



#### One-way ANOVA in R

```
model = aov(Time~Group,data=data)
summary(model)
```

```
Df Sum Sq Mean Sq F value Pr(>F)
Group 2 7842 3921 2.174 0.139
Residuals 21 37880 1804
```

## One-way ANOVA in JMP

# Analyze > Fit X by Y

_		a 			1				
Summa	ary of	Fit							
Rsquare			0.1	171518					
Adj Rsquar	е		0.0	92615					
Root Mean	Square	Error	42	.47149					
Mean of Re	sponse		2	45.125					
Observation	ns (or Si	um Wo	gts)	24					
Analysi	s of V	aria	nce						
7 ti 10ti y 01	0		Sum of						
Source	DF			Mean	Squar	e I	F Ratio	Prob > F	:
Group	2	78	42.250		3921.1	3	2.1738	0.1387	
Error	21	378	80.375		1803.8	3			
C. Total	23	457	22.625						
Means	for O	new	ay Ar	nova					
Level			Numb	er	Mean	Std	Error	Lower 95%	6 Upper 9
Prediction				8 22	28.000	1:	5.016	196.7	7 259
Speech-based dictation			8 23	37.250	1:	5.016	206.0	2 268	
•			0.125	1.	5.016	238.9	0 301		

#### Are we done?

The ANOVA analysis only told us whether the *methods* had a significant effect on *time*, not which method is more effective.

We can make two types of pairwise comparisons:

1. A priori comparisons (planned contrasts)

$$H_0$$
:  $\mu_1=\mu_2$ ;  $H_1$ :  $\mu_1>\mu_2$ 

2. Post hoc comparisons (exploratory pairwise tests)

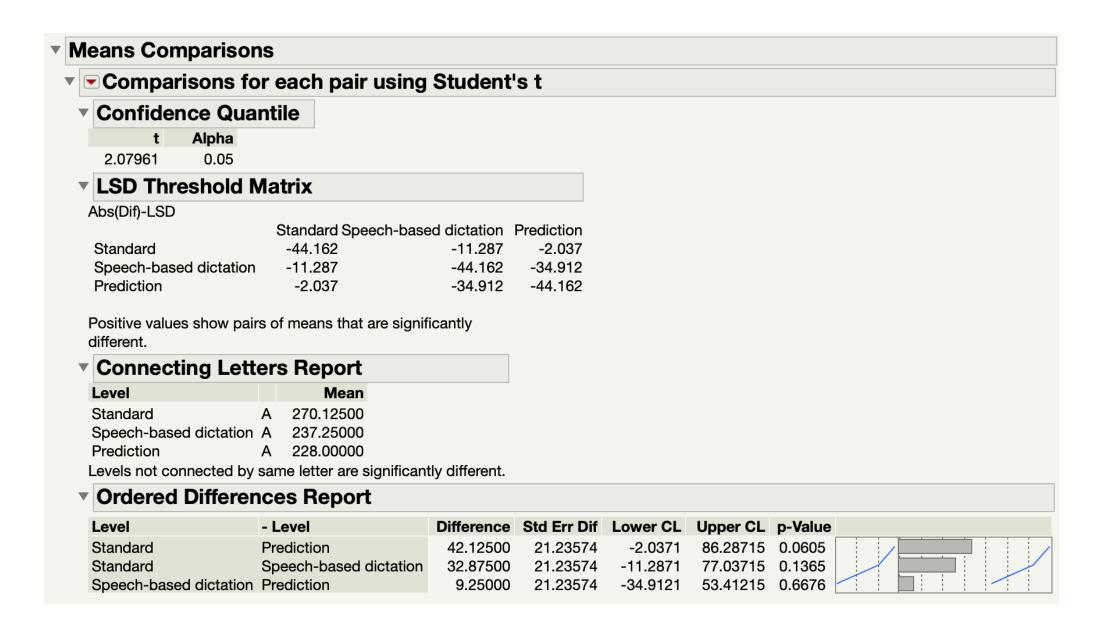
Test 
$$\mu_1$$
 vs  $\mu_2$ ,  $\mu_1$  vs  $\mu_3$ ,  $\mu_2$  vs  $\mu_3$ 

#### A priori comparisons in R

```
levels(data$Group)
comparison = c(1,-1,0)
mat = cbind(comparison)
contrasts(data$Group) <- mat</pre>
model = aov(Time~Group, data= data)
summary.aov(model, split = list(Group=list("mu1 vs mu2"=1)))
                      Df Sum Sq Mean Sq F value Pr(>F)
Group
                           7842
                                            2.174 0.139
                                    3921
                                           0.190 0.668
  Group: mu1 vs mu2 1
                                     342
                            342
Residuals
                          37880
                                    1804
                      21
```

#### A prior comparisons in JMP

#### Compare Means > Each pair, Student's t



#### Post hoc comparison in R

## TukeyHSD(model)

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

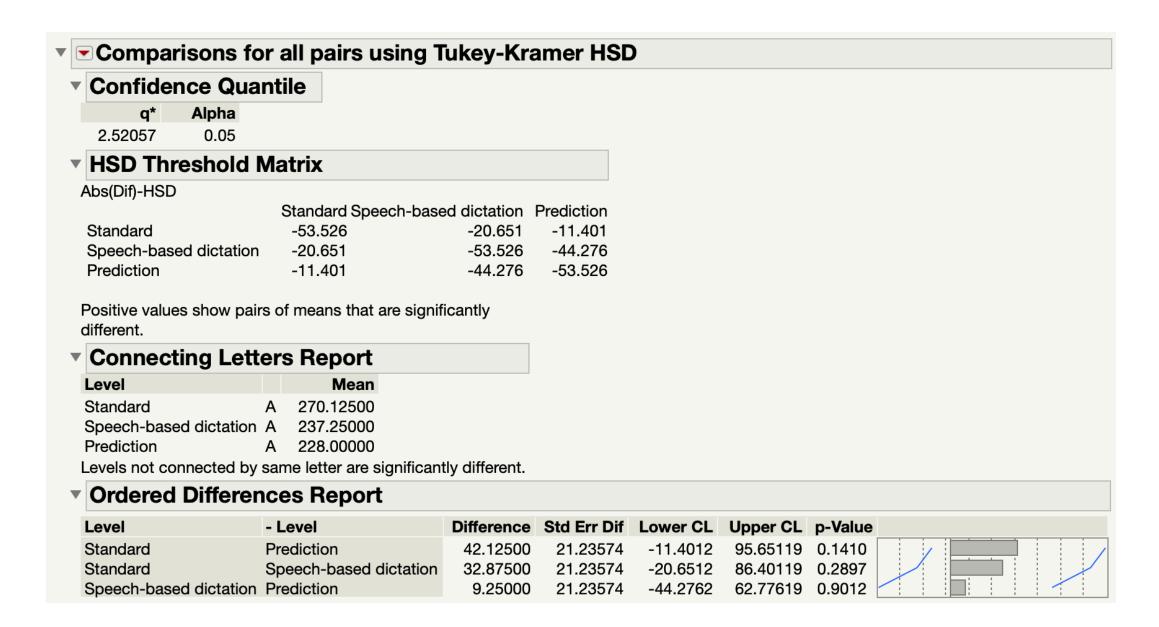
Fit: aov(formula = Time ~ Group, data = data)

#### \$Group

diff lwr upr p adj
Speech-based dictation-Prediction 9.250 -44.27619 62.77619 0.9011856
Standard-Prediction 42.125 -11.40119 95.65119 0.1409733
Standard-Speech-based dictation 32.875 -20.65119 86.40119 0.2896872

#### Post hoc comparison in JMP

#### Compare Means > All Pairs, Tukey HSD



#### What if we had a within-participants design?

Participant ID	Group	Time	Coding
Participant 01	Standard	245	0
Participant 01	Prediction	246	1
Participant 01	Speech-based dictation	178	2
Participant 02	Standard	236	0
Participant 02	Prediction	213	1
Participant 02	Speech-based dictation	289	2
Participant 03	Standard	321	0
Participant 03	Prediction	265	1
Participant 03	Speech-based dictation	222	2
Participant 04	Standard	212	0
Participant 04	Prediction	189	1
Participant 04	Speech-based dictation	189	2
Participant 05	Standard	267	0
Participant 05	Prediction	201	1
Participant 05	Speech-based dictation	245	2
Participant 06	Standard	334	0
Participant 06	Prediction	197	1
Participant 06	Speech-based dictation	311	2
Participant 07	Standard	287	0
Participant 07	Prediction	289	1
Participant 07	Speech-based dictation	267	2
Participant 08	Standard	259	0
Participant 08	Prediction	224	1
Participant 08	Speech-based dictation	197	2

We conduct a repeated-measures or random-effects one-way ANOVA

#### Within-participants one-way ANOVA in R

```
model = aov(Time~Group+Error(Participant.ID/Group), data= data)
summary(model)
Error: Participant.ID
         Df Sum Sq Mean Sq F value Pr(>F)
Residuals 7 19113 2730
Error: Participant.ID:Group
         Df Sum Sq Mean Sq F value Pr(>F)
Group
      2 7842 3921 2.925 0.0868 .
Residuals 14 18767 1341
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

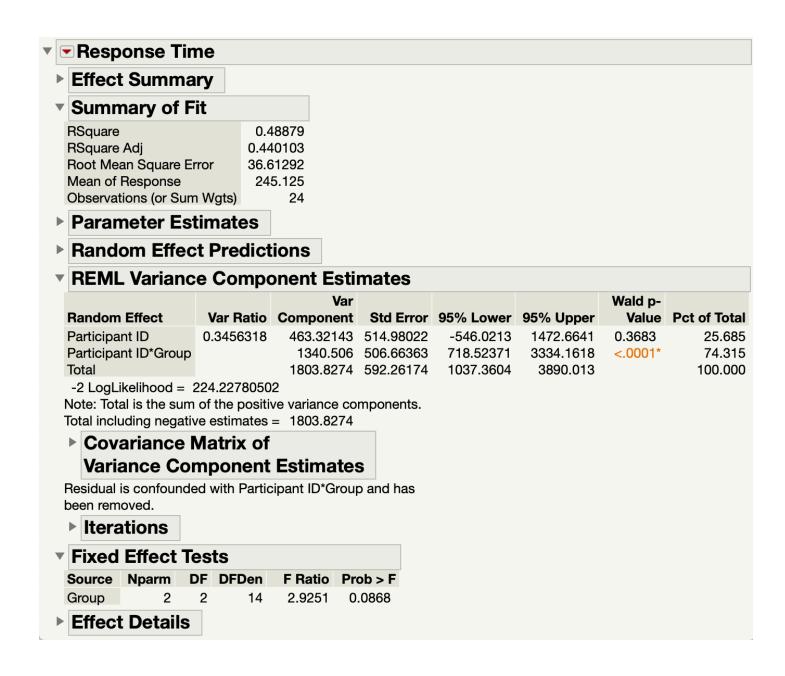
#### Within-participants one-way ANOVA in JMP

Using the <u>Full Factorial Repeated</u> Measures ANOVA Add-In:

Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)

For additional options (e.g., comparisons):

Launch Dialog > Emphasis: Effect Leverage



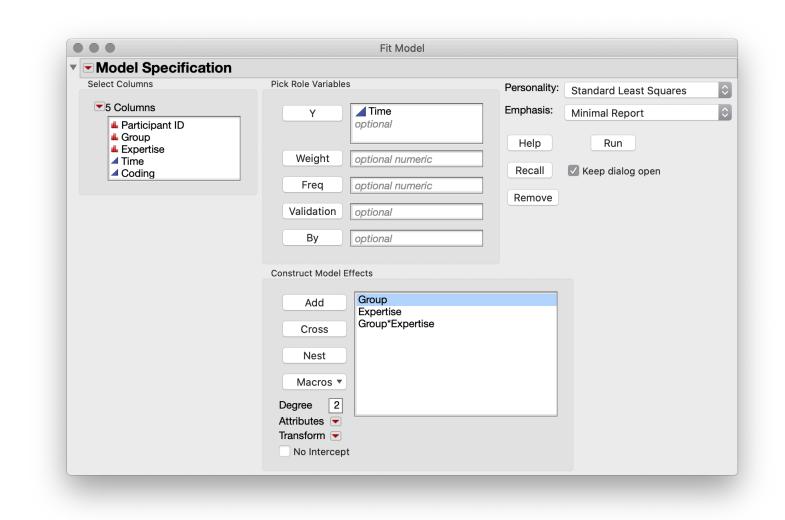
Between-participants two-way ANOVA in R

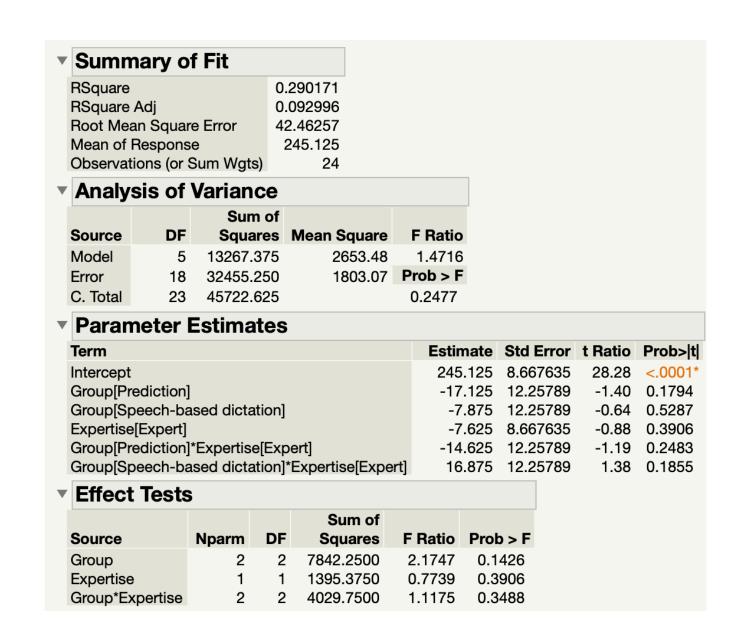
model = aov(Time~Group\*Expertise, data=data)
summary(model)

	Df	Sum Sq	Mean Sq F	value	Pr(>F)
Group	2	7842	3921	2.175	0.143
Expertise	1	1395	1395	0.774	0.391
Group:Expertise	2	4030	2015	1.117	0.349
Residuals	18	32455	1803		

#### Between-participants two-way ANOVA in JMP

#### Analyze > Fit Model





#### Within-participants two-way ANOVA in R

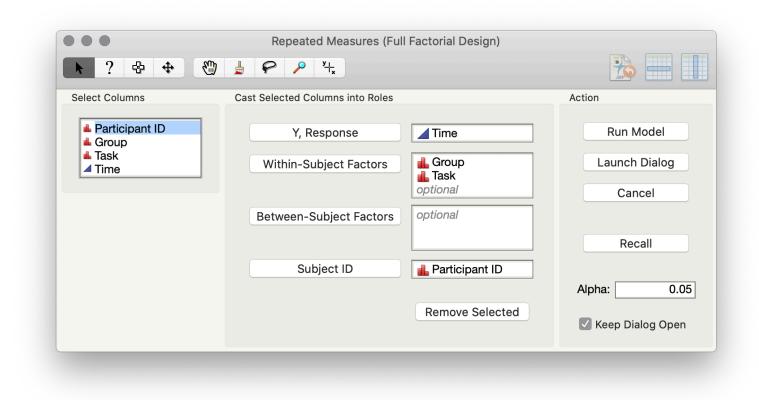
model = aov(Time~(Group\*Task)+Error(Participant.ID/(Group\*Task)), data= data)
summary(model)

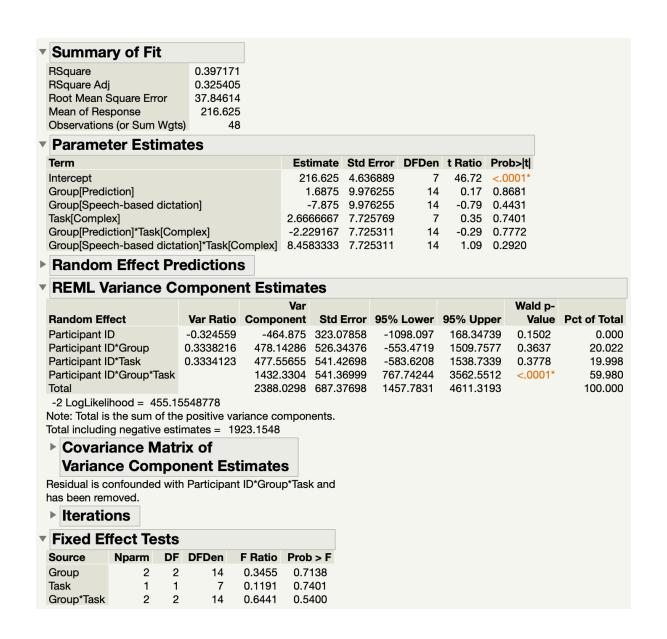
Participant ID	Group	Task	Time
Participant 01	Standard	Complex	285
Participant 01	Prediction	Complex	160
Participant 01	Speech-based dictation	Complex	201
Participant 01	Standard	Simple	272
Participant 01	Prediction	Simple	191
Participant 01	Speech-based dictation	Simple	161
Participant 02	Standard	Complex	189
Participant 02	Prediction	Complex	250
Participant 02	Speech-based dictation	Complex	178
Participant 02	Standard	Simple	247
Participant 02	Prediction	Simple	288
Participant 02	Speech-based dictation	Simple	180
Participant 03	Standard	Complex	233
Participant 03	Prediction	Complex	285
Participant 03	Speech-based dictation	Complex	225
Participant 03	Standard	Simple	200
Participant 03	Prediction	Simple	202
Participant 03	Speech-based dictation	Simple	162

```
Error: Participant.ID
         Df Sum Sq Mean Sq F value Pr(>F)
Residuals 7 7224
Error: Participant.ID:Group
         Df Sum Sq Mean Sq F value Pr(>F)
          2 1650 825.2 0.345 0.714
Group
Residuals 14 33441 2388.6
Error: Participant.ID:Task
         Df Sum Sq Mean Sq F value Pr(>F)
Task
          1 341 341.3 0.119 0.74
Residuals 7 20055 2865.0
Error: Participant.ID:Group:Task
          Df Sum Sq Mean Sq F value Pr(>F)
Group: Task 2 1845 922.5 0.644 0.54
Residuals 14 20053 1432.3
```

#### Within-participants two-way ANOVA in JMP

#### Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)





#### Two-way mixed-effects ANOVA in R

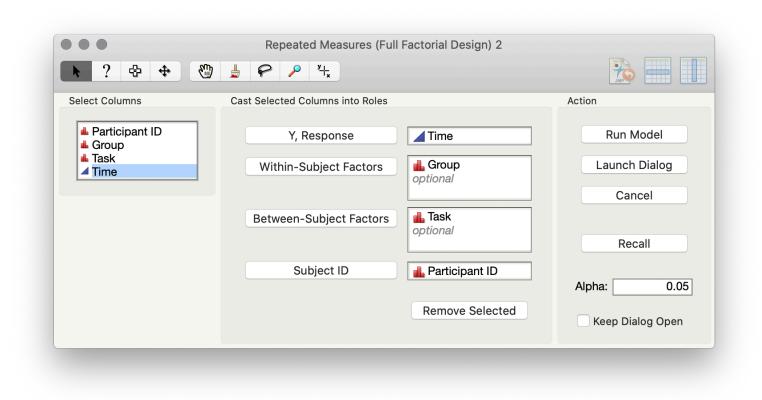
model = aov(Time~(Group\*Task)+Error(Participant.ID/Group)+Task,data=data)
summary(model)

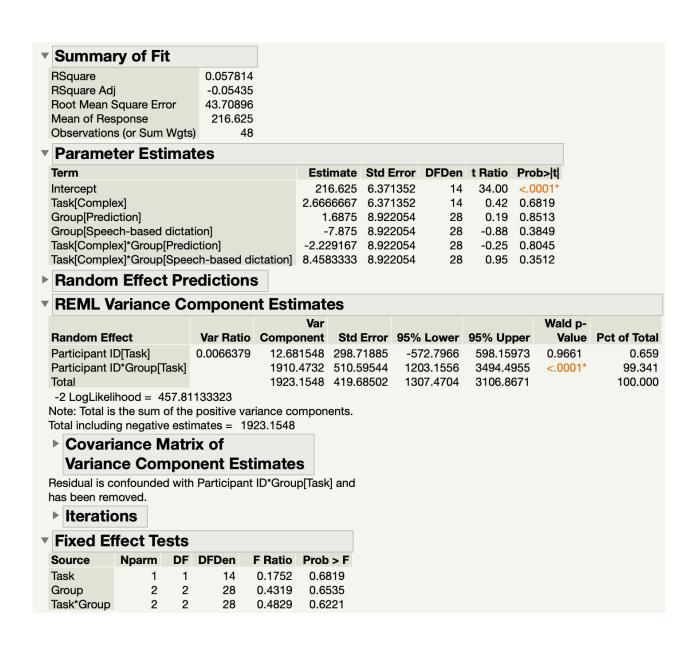
Participant ID	Group	Task	Time
Participant 01	Standard	Complex	285
Participant 01	Prediction	Complex	160
Participant 01	Speech-based dictation	Complex	201
Participant 02	Standard	Simple	272
Participant 02	Prediction	Simple	191
Participant 02	Speech-based dictation	Simple	161
Participant 03	Standard	Complex	189
Participant 03	Prediction	Complex	250
Participant 03	Speech-based dictation	Complex	178
Participant 04	Standard	Simple	247
Participant 04	Prediction	Simple	288
Participant 04	Speech-based dictation	Simple	180
Participant 05	Standard	Complex	233
Participant 05	Prediction	Complex	285
Participant 05	Speech-based dictation	Complex	225
Participant 06	Standard	Simple	200
Participant 06	Prediction	Simple	202
Participant 06	Speech-based dictation	Simple	162

```
Error: Participant.ID
         Df Sum Sq Mean Sq F value Pr(>F)
         1 341 341.3 0.175 0.682
Task
Residuals 14 27279 1948.5
Error: Participant.ID:Group
         Df Sum Sq Mean Sq F value Pr(>F)
          2 1650 825.2 0.432 0.654
Group
Group: Task 2 1845 922.5 0.483 0.622
Residuals 28 53493 1910.5
```

#### Two-way mixed-effects ANOVA in JMP

#### Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)





#### What if I would like to include a covariate?

Participant ID	Group	Time	Years
Participant 01	Standard	245	12
Participant 02	Standard	236	5
Participant 03	Standard	321	6
Participant 04	Standard	212	13
Participant 05	Standard	267	19
Participant 06	Standard	334	18
Participant 07	Standard	287	18
Participant 08	Standard	259	18
Participant 09	Prediction	246	14
Participant 10	Prediction	213	3
Participant 11	Prediction	265	19
Participant 12	Prediction	189	13
Participant 13	Prediction	201	24
Participant 14	Prediction	197	21
Participant 15	Prediction	289	5
Participant 16	Prediction	224	18
Participant 17	Speech-based dictation	178	21
Participant 18	Speech-based dictation	289	18
Participant 19	Speech-based dictation	222	23
Participant 20	Speech-based dictation	189	16
Participant 21	Speech-based dictation	245	12
Participant 22	Speech-based dictation	311	15
Participant 23	Speech-based dictation	267	16
Participant 24	Speech-based dictation	197	9

Consider the one-way betweensubjects analysis and also measuring the *years of experience* the user had in the task to control for that factor.

We conduct what is called an analysis of co-variance (ANCOVA).

One-way between-participants ANCOVA in R

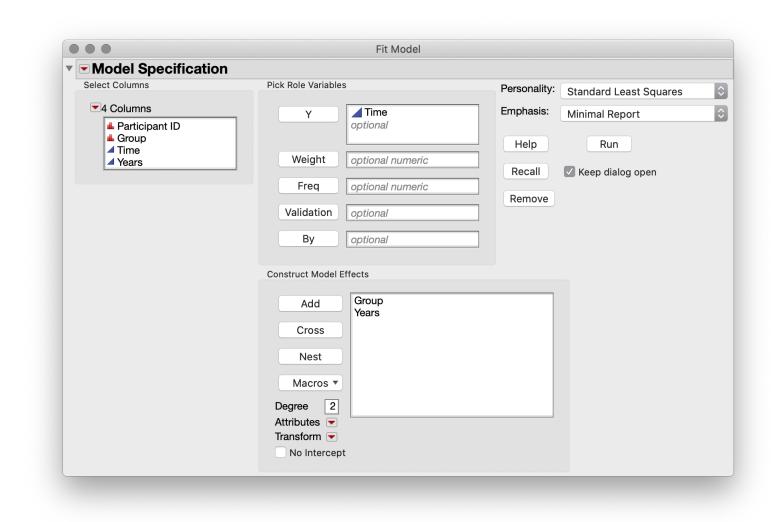
model = aov(Time~Group+Years, data=data)
summary(model)

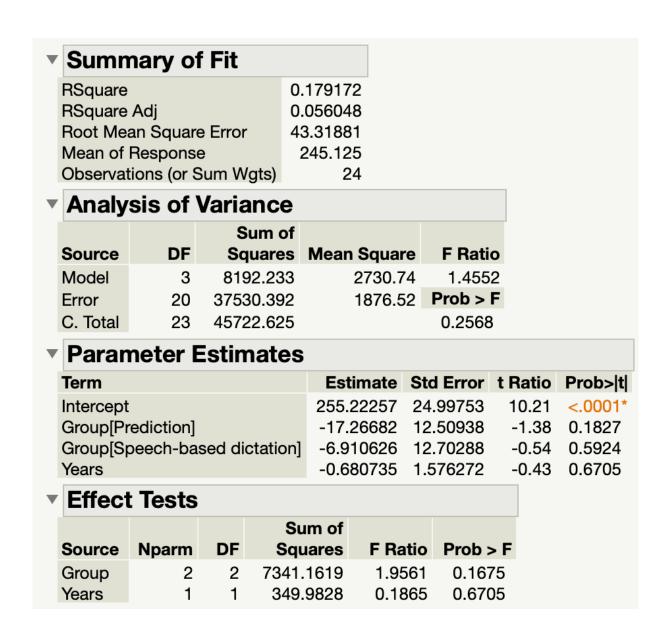
	Df	Sum Sq	Mean Sq F	<pre>value</pre>	Pr(>F)
Group	2	7842	3921	2.090	0.15
Years	1	350	350	0.187	0.67
Residuals	20	37530	1877		

Because Years has no effect, we would remove it from our model (called *model simplification*) and rerun our analysis as an ANOVA.

#### One-way between-participants ANCOVA in JMP

#### Analyze > Fit Model





# Data files used in Statistics I, II, and III