assympTest: A Simple R Package for Classical Parametric Statistical Tests and Confidence Intervals in Large Samples

by J.-F. Coeurjolly, R. Drouilhet, P. Lafaye de Micheaux and J.-F. Robinet

Abstract: assympTest is an R package implementing large sample tests and confidence intervals. One and two sample mean and variance tests (differences and ratios) are considered. The test statistics are all expressed in the same form as the Student t-test, which facilitates their presentation in the classroom. This contribution also fills the gap of a robust (to non-normality) alternative to the chi-square single variance test for large samples, since no such procedure is implemented in standard statistical software.

Introduction

It is sometimes desirable to compare two variances rather than two averages. To cite a few examples (Dean and Illowsky (2009)): college administrators would like two college professors grading exams to have the same variation in their grading; in order for a lid to fit a container, the variation in the lid and the container should be the same; a supermarket might be interested in the variability of check-out times for two checkers.

Now usually, a first course on statistical inference presents mean tests in both Gaussian and asymptotical frameworks (Table 1), but variance tests are often presented only in the Gaussian case (Table 2).

<table>
<thead>
<tr>
<th>Population law</th>
<th>Test statistic</th>
<th>Law (n &gt; 30)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gaussian</td>
<td>$\bar{Y}<em>n - \mu</em>{\text{ref}}$</td>
<td>$\mathcal{N}(0,1)$</td>
</tr>
<tr>
<td>$\sigma^2$ known</td>
<td>$\bar{Y}<em>n - \mu</em>{\text{ref}} / \sigma / \sqrt{n}$</td>
<td>$\mathcal{N}(0,1)$</td>
</tr>
<tr>
<td>$\sigma^2$ unknown</td>
<td>$\bar{Y}<em>n - \mu</em>{\text{ref}} / S_n / \sqrt{n}$</td>
<td>$t(n-1)$</td>
</tr>
<tr>
<td>Unknown</td>
<td>$\sigma^2$ known</td>
<td>$\bar{Y}<em>n - \mu</em>{\text{ref}} / \sigma / \sqrt{n}$</td>
</tr>
<tr>
<td>(n &gt; 30)</td>
<td>$\sigma^2$ unknown</td>
<td>$\bar{Y}<em>n - \mu</em>{\text{ref}} / S_n / \sqrt{n}$</td>
</tr>
</tbody>
</table>

Table 1: Testing $H_0 : \mu = \mu_{\text{ref}}$ for both the Gaussian and large sample cases.

<table>
<thead>
<tr>
<th>Test statistic</th>
<th>Law (n &gt; 30)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(n-1)S_n^2 / \sigma_{\text{ref}}^2$</td>
<td>$\chi^2_{n-1}$</td>
</tr>
<tr>
<td>$S_1^2 / S_2^2$</td>
<td>$F(n-1,1,\nu_{21})$</td>
</tr>
</tbody>
</table>

Table 2: Testing $H_0 : \sigma^2 = \sigma_{\text{ref}}^2$ or $H_0 : \sigma_1^2 = \sigma_2^2$ for the Gaussian case ($\sigma^2, \sigma_1^2, \sigma_2^2$ unknown; $\sigma_{\text{ref}}^2$ known).

An important point to be noticed is that students are usually told that mean tests are robust to non-normality for large samples as indicated by the asymptotic $\mathcal{N}(0,1)$ distribution in the last two cells of Table 1 (see e.g. Ozgur and Strasser (2004)). They could think that this also occurs for variance tests. Indeed, many practitioners use the classical chi-square single variance test or Fisher’s two variances test, even if the Gaussian assumption fails. This could lead to heavy errors, even for large samples, as shown in Figure 1. Miller (1997, p. 264) describes this situation as “catastrophic”.

To have a better idea of the type I error in the classical single variance test, let us test for example $H_0 : \sigma^2 = 1$ versus $H_1 : \sigma^2 < 1$, by simulating 10000 samples of size 1000 from an $\mathcal{E}(1)$ distribution (i.e. under $H_0$) and using $\alpha = 5\%$. We obtained a percentage of rejection of the null of 21.53%, thus showing a type I error far greater than $\alpha$. The percentage for the asymptotic test (described later) is 9.05% which is not too far from $\alpha$. For a $\mathcal{U}([0,5])$, the classical single variance test leads to a type I error far lesser than $\alpha$ (0.44%). Our test still behaves correctly with a type I error near $\alpha$ (5.39%). This is mainly due to the departure of the kurtosis of the distribution from 3 (for more theoretical details see e.g. Section 2.2 of Coeurjolly et al. (2009)).

Note that the problem of the robustness (to departures from normality) of tests for comparing two (or more) variances has been widely treated in the literature, see e.g. Box (1953), Conover et al. (1981), Tiku and Akkaya (2004), Pan (1999) and the references therein. These authors built specific test statistics. Note also that in the one sample (non Gaussian) case, to the best of our knowledge, no statistical tool is available to compare a population variance to a reference value.

Now, it is well-known, see e.g. Casella and Berger (2001, p. 492), that a common method for constructing a large sample test statistic may be based on an estimator that has an asymptotic normal distribution. Suppose we wish to test a hypothesis about a parameter $\theta$, and $\hat{\theta}_n$ is some estimator of $\theta$ based on a sample of size $n$. If we can prove some form of the central limit theorem to show that, as $n \to +\infty$,

$$\frac{(\hat{\theta} - \theta)}{\sigma_{\hat{\theta}}} \overset{d}{\to} \mathcal{N}(0,1)$$

(1)

where $\sigma_{\hat{\theta}}$ is the usual standard error, which is a convergent (in probability) estimate of $\sigma_\theta = \sqrt{\text{Var}(\hat{\theta}_n)}$, then one has the basis for an approximate test.
This approach can be used to complete Table 2 for the large sample case, shown in Table 3 for the single variance test only:

<table>
<thead>
<tr>
<th>Population law</th>
<th>Test statistic</th>
<th>Law</th>
</tr>
</thead>
<tbody>
<tr>
<td>Unknown (n large) with finite 4th moment</td>
<td>$\frac{S_n^2 - \sigma_{ref}^2}{\hat{\sigma}_S^2} \approx \mathcal{N}(0,1)$ asympt.</td>
<td></td>
</tr>
</tbody>
</table>

Table 3: Testing $H_0 : \sigma^2 = \sigma_{ref}^2$ for the large sample case. We let $\hat{\sigma}_S^2 = \frac{1}{n(n-1)} \sum_{i=1}^n (y_i - \bar{Y}_n)^2 - S_n^2$.

The point to be noted here is that this general approach has been extensively used in Coeurjolly et al. (2009) where we end up with a unified approach very similar to the classical t-test from a mathematical point of view. Proofs, which are not very complicated, are provided in the report just cited. The details are not fully expounded here but lead us to propose a more complete, homogeneous teaching framework, with no additional difficulty, to test various parameters such as the mean, the variance, and the difference or ratio of means or variances (for large samples). This approach also allows the direct derivation of asymptotic confidence intervals. Note that Bonnet (2006a) and Bonnet (2006b) use a similar asymptotic approach, with a refinement based on a variance stabilizing transformation, to obtain asymptotic confidence intervals, solely for the single variance and ratio of variances cases. Table 4 gives a summary of the various parameters we can test and the R functions we have implemented to compute the standard error $\hat{\sigma}_\theta$ of $\hat{\theta}$:

<table>
<thead>
<tr>
<th>$\theta$</th>
<th>Dataset(s)</th>
<th>$\hat{\sigma}_\theta$ in R</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\mu$</td>
<td>y</td>
<td>seMean(y)</td>
</tr>
<tr>
<td>$\sigma^2$</td>
<td>y</td>
<td>seVar(y)</td>
</tr>
<tr>
<td>$d_\mu = \mu_1 - \rho \mu_2$</td>
<td>y1, y2</td>
<td>seDMean(y1,y2,rho)</td>
</tr>
<tr>
<td>$d_\sigma = \sigma_1^2 - \rho \sigma_2^2$</td>
<td>y1, y2</td>
<td>seDVar(y1,y2,rho)</td>
</tr>
<tr>
<td>$r_\mu = \mu_1 / \mu_2$</td>
<td>y1, y2</td>
<td>seRMean(y1,y2)</td>
</tr>
<tr>
<td>$r_\sigma = \sigma_1^2 / \sigma_2^2$</td>
<td>y1, y2</td>
<td>seRVar(y1,y2)</td>
</tr>
</tbody>
</table>

Table 4: Various parameters we can test and available R functions to compute standard error $\hat{\sigma}_\theta$.

These functions can be used in conjunction with (1) to obtain p-values for various tests. For a simple example, if you want to use a sample contained in
the vector γ to test $H_0 : \sigma^2 = 1$, you can use

$$2 \times \text{pnorm}(-\text{abs}((\text{var}(y) - 1)/\text{seVar}(y)))$$

This contribution also solves the problem of providing an implemented “robust” (to departure of the i.i.d. large sample distribution from normality) alternative to the chi-square test for single variance. It also provides a very simple alternative to the (ratio of variances) Fisher test in large samples. Some other “robust” alternative procedures to the Fisher test in the case of non Gaussian (not necessary large) samples are implemented in R: the Bartlett test (bartlett.test), the Fligner test (fligner.test) and the Levene test (levene.test available in the lawstat package). R also provides, through ansari.test and mood.test functions, Ansari-Bradley’s and Mood’s two-sample rank-based tests for a difference in scale parameters. The purpose of this paper is not to compare our tests to their competitors in terms of power. We nevertheless conduct two short simulation studies (limited to the probability of Type I error): first for the problem of testing a variance (Table 5), comparing the classical $\chi^2$ single variance test to our procedure, and second for the problem of comparing (the differences $d_{ij}$ of) two variances (Tables 6, 7 and 8), comparing the classical Fisher test to our procedure, as well as Ansari-Bradley’s test and Mood’s test. These simulations were based on the three distributions used earlier in Figure 1. The simulations show that the level $\alpha$ is quite correct (when $n$ increases) for our procedure in the case of testing a single variance and for all three alternative tests (ours, Ansari-Bradley’s and Mood’s tests) for testing two variances.

<table>
<thead>
<tr>
<th>$n$</th>
<th>$\chi^2$ asymp.</th>
<th>$\chi^2$ asymp.</th>
<th>$U([0,5])$ asymp.</th>
</tr>
</thead>
<tbody>
<tr>
<td>30</td>
<td>0.2168</td>
<td>0.2733</td>
<td>0.0086</td>
</tr>
<tr>
<td>100</td>
<td>0.2194</td>
<td>0.1765</td>
<td>0.0061</td>
</tr>
<tr>
<td>500</td>
<td>0.2157</td>
<td>0.1102</td>
<td>0.0051</td>
</tr>
<tr>
<td>1000</td>
<td>0.2153</td>
<td>0.0905</td>
<td>0.0040</td>
</tr>
</tbody>
</table>

Table 5: Type I error in terms of $n$ for the test $H_1 : \sigma^2 < \sigma_{ref}^2$ with $\sigma_{ref}^2 = 1$ ($E(1)$), 10 ($\chi^2(5)$), 25/12 ($U([0,5])$) based on $m = 10000$ replications.

Using asymptTest

The R package asymptTest consists of a main function asympt.test and six auxiliary ones designed to compute standard errors of estimates of different parameters, see Table 4. The auxiliary functions will not be the most useful ones for the user, except if he/she wants to compute the confidence interval himself/herself. The function asympt.test has been written in the same spirit as the standard R functions t.test or var.test. The arguments of asympt.test and the resulting outputs are also inspired from these functions. In particular, the function asympt.test returns an object of class “htest” (which is the general class of test objects in R).

This asympt.test function has several arguments, similar to those of the t.test function, whose description can be obtained using the command ?asympt.test.

In order to illustrate this function, let us consider the Digitalis Investigation Group NHLBI Teaching data set (https://biolincc.nih.gov/teaching/) which was made available by the NHLBI. Note that statistical processes such as permutations within treatment groups were used to
completely anonymize the data; therefore, inferences derived from the teaching dataset may not be valid.

The DIG Trial was a randomized, double-blind, multicenter trial with more than 300 centers in the United States and Canada participating. The purpose of the trial was to examine the safety and efficacy of Digoxin in treating patients with congestive heart failure in sinus rhythm.

Diastolic BP (DIABP, mmHg) is a known risk factor of cardiovascular diseases. In this case, it is desirable to compare the variability of this quantity for placebo (TRTMT=0) and treatment (TRTMT=1) groups, respectively.

### Reading of the data

```r
> require(asympTest)
> data(DIGdata)
> x <- na.omit(DIABP[TRTMT==0])
> y <- na.omit(DIABP[TRTMT==1])
> c(length(x),length(y))
[1] 3400 3395
```

### Comparing the two variances

Shapiro-Wilk normality test performed by the function `shapiro.test()` indicates that the two samples seem to be far from the Gaussian distribution. Thus, this should prevent us from using the following Fisher test.

```r
> var.test(DIABP ~ TRTMT, data = DIGdata, + na.action = na.omit)
F test to compare two variances
data: x and y
F = 0.9295, num df = 3399, denom df = 3394
p-value = 0.03328
alternative hypothesis:
true ratio of variances is not equal to 1
95 percent confidence interval:
0.8690651 0.9942238
sample estimates:
ratio of variances
0.929541
```

Instead, let us use our package.

```r
> asymp.test(DIABP ~ TRTMT, data = DIGdata, + na.action = na.omit, parameter = "dVar")
Two-sample asymptotic diff. of variances test
data: DIABP by TRTMT
statistic = -1.5272, p-value = 0.1267
alternative hypothesis:
true diff. of variances is not equal to 0
95 percent confidence interval:
-21.160491 2.626127
sample estimates:
difference of variances
-9.267182
```

We can see that `var.test`, not to be used due to the unlikely normality of the data, significantly shows a difference in variances (at a 5% level). We don’t obtain the same conclusion with our test.

We can also place ourselves in a fictitious case by generating a sample `x` from a &lt;/sup&gt; (0;√12) (i.e. with a true population variance σ&lt;sup&gt;2&lt;/sup&gt; = 1). We then apply both our test and the classical chi-square test to show \( H_1: \sigma^2 > \sigma^2_{ref} = 0.97 \).

```r
> n <- 1000
> x <- runif(n, max = sqrt(12))
> asymp.test(x, par = "var", alt = "gr", + ref = 0.97)
One-sample asymptotic variance test
data: x
statistic = 1.753, p-value = 0.0398
alternative hypothesis:
true variance is greater than 0.97
95 percent confidence interval:
0.9731491 Inf
sample estimates:
variance
1.021055
> chisq.stat <- (n-1)*var(x)/0.97
> pchisq(chisq.stat, n-1, lower.tail = F)
[1] 0.1207650
```

For the above generated sample `x`, we respectively found the following p-values: 0.0398 and 0.120. In this case, we can thus see that our proposition correctly accepts \( H_1 \) (at the 5% level) but not the chi-square single variance test.

### Conclusion

This paper has introduced a new package called `asympTest`. This is a contribution to the many R procedures available. It is interesting firstly in the fact that it provides a unified teaching framework to present classical parametric tests (based on the Central Limit Theorem). These tests are made readily available in R through an easy to use function called `asymp.test`. This function resembles `t.test` or `var.test`, so students will not be confused. Secondly, it also makes available in R a robust (to non-normality) alternative to the classical chi-square single variance test. In the future, we also plan to provide tools similar to the `power.t.test` function in the context of large samples.
Bibliography


S. Dean and B. Illowsky. F Distribution and ANOVA: Test of Two Variances. *Connexions*, February 5, 2009. URL http://cnx.org/content/m17075/1.6/


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