Minitab Tutorial for Nonparametric Statistics: Rank Tests

Measurem	ents of height :	and we	eight of	f 22 Tr	uman	studen	ts were	e taken	, resul	ting in	the fo	llowing	g data:
Mala	Height (in)	69	70	65	72	76	70	70	66	68	73		
Male	Weight (lb)	192	148	140	190	248	197	170	137	160	185		

Ermile	Height (in)	65	61	67	65	70	62	63	60	66	66	65	64
Female	Weight (lb)	110	105	136	135	187	125	147	118	128	175	147	120

When you enter it in Minitab, it should look like this:

Say we want to determine if the average height for females at Truman is 63 inches. When running a t-test, the twosided hypothesis would be:

<u>≣</u> ₩0	orksheet 2 ""	•1		
Ŧ	C1	C2	េះ	C4
	MaleHeight	FemaleHeight	MaleWeight	Female Weight
1	69	65	192	110
2	70	61	148	105
3	65	67	140	136
4	72	65	190	135
5	76	70	248	187
6	70	C2	407	105

 $H_{a}: \mu_{F} = 63$ inches & $H_{A}: \mu_{F} \neq 63$ inches

Since the non-parametric tests look at median, we need to rewrite these as:

 $H_{a}: \theta_{F} = 63$ inches & $H_{A}: \theta_{F} \neq 63$ inches

Wilcoxon Signed-Rank Test (One-Sample):

Test of median = 63.00 versus median not = 63.00 N for Wilcoxon Test Statistic

11

FemaleHeight 12

Statistic

52.0 0.100

To test the height of females according to our hypothesis go to Stat: Nonparametric: 1-Sample Wilcoxon. We enter 'FemaleHeight' as our variable and choose the 'test median' option. Enter 63 in the 'test median:' box. In this case we have a two-sided hypothesis, so we choose 'not equal,' but notice the 'less than' and 'greater than' options in the drop down menu for the alternative hypothesis. These will be used for one-sided hypotheses.

Stat Graph Editor Tools Window Help Assistant 1-Sample Wilcoxon Basic Statistics MA & 🛇 ? 🗊 🕅 🔁 🖬 Regression Variables: MaleHeight FemaleHeight ANOVA FemaleHeight MaleWeight Female Weight DOE <u>C</u>ontrol Charts Quality Tools C Confidence interval Reļiability/Survival Level: 95. Multivariate Test median: 63.0 Time Series Alternative: not equal -Tables Nonpa 1± 1-Sample Sign. EDA 11 1-Sam Power and Sample Size 🕨 M- Mann-Whitney... Help OK Cancel 1 18 0.0015 🚓 Kruskal-Wallis. The output looks like this: Results for: Worksheet 2 The hypothesis is given, so make sure it Wilcoxon Signed Rank Test: FemaleHeight matched what you had intended to test.

Estimated

Median

64.50

Our p-value is 0.100, so at the 95% level, we fail to reject the null hypothesis and conclude that it is possible that the median height of women could be 63 inches.

Sign Test (One-Sample):

The sign test is very similar and we will use the same hypothesis. This time go to **Stat:** Nonparametric: 1-Sample Sign.

Our output looks like this:

Sign Test for Median: Height							
Sign te	st o	f media	n = 63	.00 vers	us not	= 63.00	
Height	N 12	Below 3	Equal 1	Above 8	р 0.2266	Median 65.00	

The p-value this time is 0.2266, so once again we fail to reject the null hypothesis.

Sign and Wilcoxon Tests (Matched Pairs):

We can also run the Wilcoxon and Sign Tests for matched-ordinal data. The process is very similar to what we just did, except this time we must calculate the difference of our two samples. Then we set the 'test median' to 0. Notice how this will affect our hypothesis. If there is no difference in our pairs, then the differences should be equal to 0, but if a difference is found then the median difference will not be equal to 0.



```
H_0: \operatorname{RT-RB} = 0 \qquad H_A: \operatorname{RT-RB} \neq 0
```

The p-value for the Wilcoxon test is 0.036, so we reject the null hypothesis and conclude that the difference is not equal to 0. This means that we have evidence to conclude that the two samples are different.

The same process is used for the sign test. The p-value is 0.0313, so again we reject the null hypothesis.

Sign Test for Median: RT-RB						
Sign t	est	of med	ian =	0.00000	versus :	not = 0.00000
RT-RB	N 6	Below 6	Equal O	Above O	P (0.0313	Median -0.1045

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Mann-Whitney Test (Two Independent Samples):

This test can be used to compare two samples that are independent of each other, such as height of males verse females. Our hypothesis is:

$$H_0: \theta_F = \theta_M \quad \& \quad H_A: \theta_F \neq \theta_M$$

This time we go to **Stat: Nonparametric: Mann-Whitney.** Enter 'MaleHeight' as the first sample, and 'FemaleHeight' as the second sample. The output looks like this:

Mann-Whitney Test and CI: MaleHeight, FemaleHeight

```
MaleHeight 10 70.000
FemaleHeight 12 65.000
Point estimate for ETA1-ETA2 is 5.000
\wp5.6 Percent CI for ETA1-ETA2 is (2.999,8.002)
w = 163.0
Test of ETA1 = ETA2 vs ETA1 not = ETA2 is significant at 0.0017
The test is significant at 0.0016 (adjusted for ties)
```

We see that the p-value is 0.0017, and so we reject the null hypothesis and conclude that we have statistically significant evidence that the heights of males verse females are different.

Kruskal-Wallis Test(3+ Samples):

Next we will look at a test that will allow us to compare more than two samples. The following example with essentially look at four samples, and will compare year in school to the number of credit hours that students are taking. Consider the following data set:

3	2	3	4	1	2	2	1	3	2	1	2	4	3	1	3	4	1	2	1	1	4	3	2	1	4
15	14	12	15	15	15	17	15	12	15	17	18	9	15	12	12	15	18	15	15	15	9	12	14	13	15

Our null hypothesis would be that year in school has no effect on credit hours taken. The alternate hypothesis is that there is a difference between the four groups. After entering the data, we go to **Stat: Nonparametric: Kruskal-Wallis.** We enter year in school as the 'factor' and credit hours as

Kruskal-J	Jall	is Tes	st	or	n Cre	lits			
Year	Ν	Media	m	1	Ave Ra	ank	Z		
1	8	15.0	00		10	5.0	1.11		
2	7	15.0	0		10	5.8	1.33		
3	6	12.0	0		1	8.8	-1.70		
4	5	15.0	0		10	0.5	-0.98		
Overall	26				13	3.5			
H = 5.15	DF	= 3	P	=	0.16	1			
H = 5.76	DF	= 3	Ρ	=	0.12	4 (adjusted	for	ties)

the 'response.' Here is the output:

We see that the p-value is 0.161, so we cannot reject the null hypothesis. We have found no difference in number of credit hours taken based on year in school.

Friedman Test:

For this test we will look at scores of	Judge	Gymnast	Score
gymnasts from three different judges based on	1	1	9
what gym the attend. Here is the data set:	2	1	8

3	1	9
1	2	7
2	2	9
3	2	6
1	3	8
2	3	7
3	3	8
1	4	8
2	4	7
3	4	9
1	5	6
2	5	7
3	5	4
1	6	8
2	6	9
3	6	9
1	7	9
2	7	6
3	7	10
1	8	7
2	8	9
3	8	7
1	9	7
2	9	8
3	9	10

Friedman		
C1 Judge C2 Gympast	Response: Score	
C3 Score	Treatment: Judge	
	Blocks: Gymnast	
	☐ Store residuals ☐ Store fits	
Select		Ľ
Help	OK Cancel	

Since score is what is being measured, this is the response variable. The treatment is the judge, and the gymnast is the block variable. Here is our output:

Friedma	n Test: Score versus Judge blocked by Gymnast
S = 0.72 S = 0.81	DF = 2 P = 0.697 DF = 2 P = 0.666 (adjusted for ties)
	Sum of
Judge N	Est Median Ranks
1 9	7.6667 16.5
2 9	8.0000 17.5
3 9	8.3333 20.0
Grand med	lian = 8.0000

Since the p-value is 0.697, we fail to reject the null hypothesis, and conclude that no one judge scores differently than all of the other judges.

We want to determine if scoring of any one judge differs from the other judges. Our null hypothesis is that there is no difference. Our alternate hypothesis is that one judge scores differently than the others.

We go to Stat: Nonparametric: Friedman.