

# Informatics 1: Data & Analysis

## Lecture 19: $\chi^2$ Testing on Categorical Data

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Tuesday 22 March 2016  
Semester 2 Week 10



THE UNIVERSITY  
of EDINBURGH

<http://www.inf.ed.ac.uk/teaching/courses/inf1/da>

## Data Retrieval

- The **information retrieval** problem
- The **vector space model** for retrieving and ranking

## Statistical Analysis of Data

- Data scales and summary statistics
- Hypothesis testing and correlation
- $\chi^2$  tests and collocations *also **chi-squared**, pronounced “kye-squared”*

## Data Retrieval

- The **information retrieval** problem
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## Statistical Analysis of Data

- Data scales and summary statistics
- Hypothesis testing and correlation
- $\chi^2$  tests and collocations      also *chi-squared*, pronounced “kye-squared”

This is Teaching Week 10 of Semester 2, next week is Week 11, and the teaching block ends on Friday 1 April

Inf1-DA has the following events remaining:

- **Friday 25 March:** Lecture 20. Review of exam arrangements; summary of topics covered in the course; revision of specific topics.
- **Tuesday 27 March:** Final Lecture. Review of past exam questions.
- **Monday 26 March – Wednesday 28 March:** Final tutorial. return of coursework assignment, feedback and discussion on that.

Which topics to cover in revision lectures?

Speak your brains: <http://is.gd/da16revision>

# Review: Correlation Coefficient

The **correlation coefficient**  $\rho$  is a way to measure how closely two datasets  $x_1, \dots, x_N$  and  $y_1, \dots, y_N$  are related to each other.

Take  $\mu_x$  and  $\sigma_x$  the mean and standard deviation of the  $x_i$  values.

Take  $\mu_y$  and  $\sigma_y$  the mean and standard deviation of the  $y_i$  values.

The correlation coefficient  $\rho_{x,y}$  is then computed as:

$$\rho_{x,y} = \frac{\sum_{i=1}^N (x_i - \mu_x)(y_i - \mu_y)}{N\sigma_x\sigma_y}$$

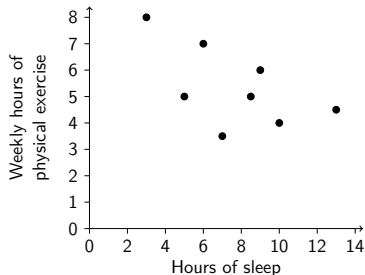
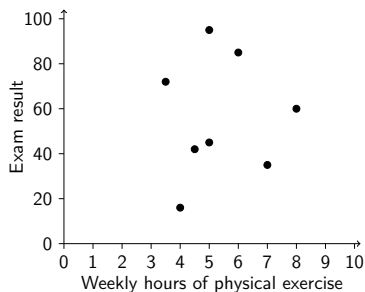
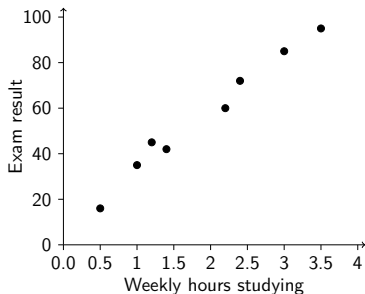
Values of  $\rho_{x,y}$  always lie between  $-1$  and  $1$ .

If  $\rho_{x,y}$  is close to  $0$  then this suggests there is no correlation.

If  $\rho_{x,y}$  is nearer  $+1$  then this suggests  $x$  and  $y$  are **positively correlated**.

If  $\rho_{x,y}$  is closer to  $-1$  then this suggests  $x$  and  $y$  are **negatively correlated**.

# Review: Correlation Coefficient



# Visualisation and Anscombe's Quartet (1973)

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Data set 1

x	y
10.0	8.04
8.0	6.95
13.0	7.58
9.0	8.81
11.0	8.33
14.0	9.96
6.0	7.24
4.0	4.26
12.0	10.84
7.0	4.82
5.0	5.68

Data set 2

x	y
10.0	9.14
8.0	8.14
13.0	8.74
9.0	8.77
11.0	9.26
14.0	8.10
6.0	6.13
4.0	3.10
12.0	9.13
7.0	7.26
5.0	4.74

Data set 3

x	y
10.0	7.46
8.0	6.77
13.0	12.74
9.0	7.11
11.0	7.81
14.0	8.84
6.0	6.08
4.0	5.39
12.0	8.15
7.0	6.42
5.0	5.73

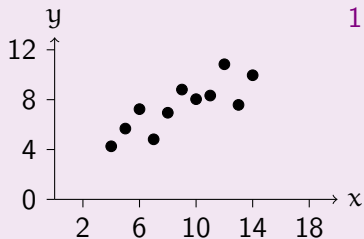
Data set 4

x	y
8.0	6.58
8.0	5.76
8.0	7.71
8.0	8.84
8.0	8.47
8.0	7.04
8.0	5.25
19.0	12.50
8.0	5.56
8.0	7.91
8.0	6.89

$$\mu_x = 9 \quad \mu_y = 7.04 \quad \sigma_x = 3.16 \quad \sigma_y = 1.94 \quad \rho_{x,y} = 0.82 \quad \hat{y} = 3.00x + 0.50$$

# Visualisation and Anscombe's Quartet (1973)

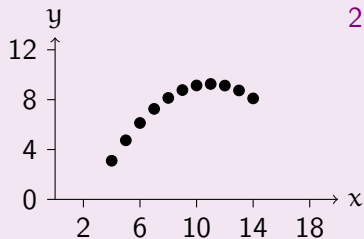
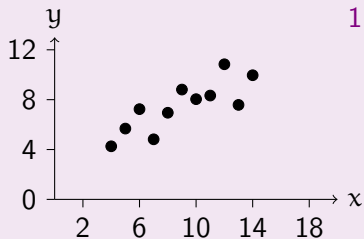
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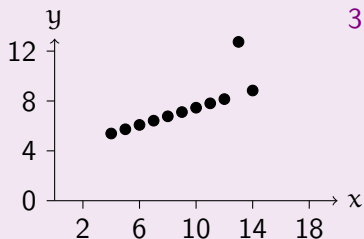
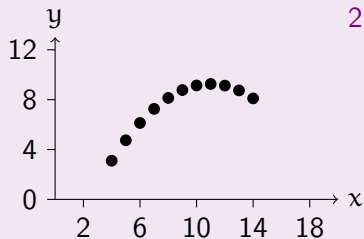
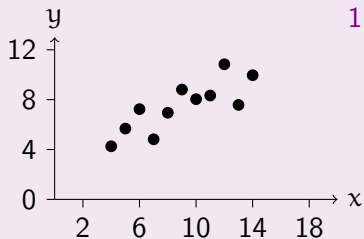
# Visualisation and Anscombe's Quartet (1973)

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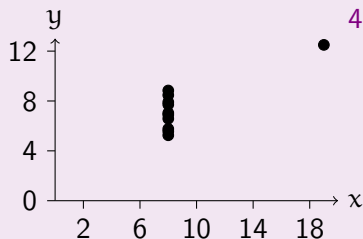
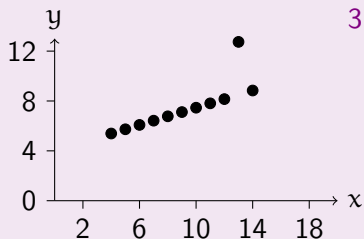
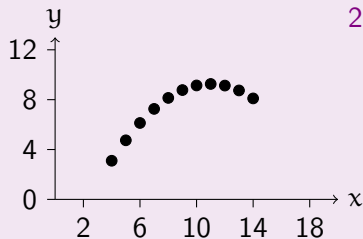
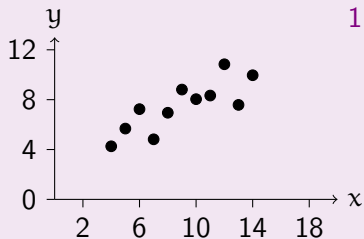
# Visualisation and Anscombe's Quartet (1973)

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# Visualisation and Anscombe's Quartet (1973)

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# Review: Hypothesis Testing for Correlation

So far, we have the following procedure to identify correlation between two series of data.

- Draw a **scatter plot**. Does it look as though there is a relationship between the two variables?
- Calculate a **correlation coefficient**  $R$ .
- Look in a table of **critical values** to see whether  $R$  is large, given the number of data points.
- If  $R$  is above the critical value for some chosen  $p$ , say 0.05 or 0.01, then this may be judged **statistically significant** and lead us to **reject the null hypothesis**.

# Review: Problems With “Significance”

- The value  $p$  is the probability of seeing certain results if the null hypothesis were true.  
It is **not** the probability that the null hypothesis is true.
- It doesn't say whether an observed variation is actually “significant” (that's measured by “effect size”).  
It is really about whether it is statistically *detectable*.
- Events with  $p < 0.05$  happen all the time. Well, 1 time in 20.  
Seeing a low  $p$ -value is perhaps evidence to suggest an effect. It's a reason to do another experiment, or make a prediction.

Despite this, hypothesis testing can still serve as evidence of correlation and even causality:

- Postulate a mechanism, propose a hypothesis, **make predictions**, then carry out **repeated experiments** to confirm or refute the hypothesis.



The screenshot shows the top portion of a web browser displaying a Washington Post article. The page has a black header with the newspaper's name in white. Below the header is a navigation bar with social media icons and a 'More' button. The article is categorized under 'Speaking of Science'. The title is prominently displayed in a large, bold, serif font. Below the title is a row of interactive buttons for text size, printing, comments, saving, and a reading list. At the bottom of the article preview, the author's name and the date are shown, along with a 'Follow' button for the author's Twitter account.

The Washington Post

g+ ✉ + More

Speaking of Science

## Many scientific studies can't be replicated. That's a problem.

A 🖨 344 📌 Save for Later 📖 Reading List

By Joel Achenbach August 27, 2015 ✉ [Follow @joelachenbach](#)

<http://is.gd/waporeplicate>



The screenshot shows the top portion of a web browser displaying a news article from the journal Nature. The header is dark red with the 'nature' logo in white. Below the logo is a navigation bar with links: Home, News & Comment, Research, Careers & Jobs, Current Issue, Archive, Audio & Video, and For Authors. A secondary navigation bar highlights the path: News & Comment > News > 2016 > March > Article. The article title is 'Over half of psychology studies fail reproducibility test' in large black font. Below it is a subtitle: 'Largest replication study to date casts doubt on many published positive results.' The author's name, 'Monya Baker', is in blue. The date '27 August 2015' is at the bottom left of the article preview. On the right side, there are icons for sharing, email, and printing.

**nature** International weekly journal of science

Home | News & Comment | Research | Careers & Jobs | Current Issue | Archive | Audio & Video | For Authors

News & Comment > News > 2016 > March > Article

**NATURE | NEWS**

**Over half of psychology studies fail reproducibility test**

Largest replication study to date casts doubt on many published positive results.

**Monya Baker**

27 August 2015

<http://dx.doi.org/10.1038/nature.2015.18248>



## Open Science Collaboration.

*Estimating the Reproducibility of Psychological Science.*

Science, 349(6521), 2015

DOI: 10.1126/science.aac4716

### Abstract

Reproducibility is a defining feature of science, but the extent to which it characterizes current research is unknown. We conducted replications of 100 experimental and correlational studies published in three psychology journals . . . Ninety-seven percent of original studies had significant results ( $p < .05$ ). Thirty-six percent of replications had significant results . . .

<https://osf.io/ezcuj/wiki>





The screenshot shows the top portion of a web browser displaying a news article on the Nature website. The header is dark red with the 'nature' logo in white. Below the logo is a navigation bar with links: Home, News & Comment, Research, Careers & Jobs, Current Issue, Archive, Audio & Video, and For Authors. A secondary navigation bar below that highlights 'News & Comment', 'News', '2016', 'March', and 'Article'. The article title is 'Psychology's reproducibility problem is exaggerated – say psychologists'. The byline is 'Monya Baker' and the date is '03 March 2016'. The article text begins with 'Reanalysis of last year's enormous replication study argues that there is no need to be so pessimistic.' Social media sharing icons are visible on the right side of the article header.

**nature** International weekly journal of science

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News & Comment | News | 2016 | March | Article

**NATURE | NEWS**

**Psychology's reproducibility problem is exaggerated – say psychologists**

Reanalysis of last year's enormous replication study argues that there is no need to be so pessimistic.

**Monya Baker**

03 March 2016

<http://dx.doi.org/10.1038/nature.2016.19498>

# The $\chi^2$ Test

We have just seen the **correlation coefficient**, a useful test to identify whether or not an apparent correlation between variables is statistically significant.

However, the correlation coefficient is only applicable to **quantitative** data. (A variant, the **Spearman rank correlation coefficient**, can also be applied to ordinal data.)

The  **$\chi^2$  test** is statistical tool for assessing correlations in **categorical data**.

This rest of this lecture will go through the calculations for a  $\chi^2$  test, using three example sets of data:

- Student results for Inf1-DA in 2010/2011;
- Bigram frequency in the British National Corpus;
- Student admissions to the University of California, Berkeley in 1973.

# Example: Student Exam Results

## Question

Is there any correlation, in a class of students enrolled on a course, between submitting the coursework assignment and obtaining grade A (70% or higher) on the exam for that course?

The data we will use is the actual performance of those students who took the Informatics 1: Data & Analysis exam in May 2011.

# Example: Student Exam Results

## Question

Is there any correlation, in a class of students enrolled on a course, between submitting the coursework assignment and obtaining grade A (70% or higher) on the exam for that course?

Our analysis follows the usual pattern of a statistical test:

- The **null hypothesis** here is that there is no relationship between coursework submission and exam grade A.
- The  $\chi^2$  test indicates the probability  $p$  that data of the kind we actually see would turn up if the null hypothesis were true.
- If  $p$  is low, then we **reject** the null hypothesis and conclude that there is a correlation between coursework submission and exam grade A.

# Contingency table

## Frequencies

$O_{ij}$	cw	$\neg$ cw
A	$O_{11}$	$O_{12}$
$\neg$ A	$O_{21}$	$O_{22}$

- $O_{11}$  is the number of students who submitted coursework and obtained an A grade.
- $O_{12}$  is the number of students who did not submit coursework and obtained an A grade.
- $O_{21}$  is the number of students who submitted coursework and did not obtain an A grade.
- $O_{22}$  is the number of students who did not submit coursework and did not obtain an A grade.

# Contingency table

## Frequencies

$O_{ij}$	$cw$	$\neg cw$
$A$	42	7
$\neg A$	49	19

- 42 is the number of students who submitted coursework and obtained an A grade.
- 7 is the number of students who did not submit coursework and obtained an A grade.
- 49 is the number of students who submitted coursework and did not obtain an A grade.
- 19 is the number of students who did not submit coursework and did not obtain an A grade.

# $\chi^2$ Test Intuition

We have a table of **observed frequencies**  $O_{ij}$ , and from these we calculate **expected frequencies**  $E_{ij}$  — the numbers we would expect to see if the null hypothesis were true.

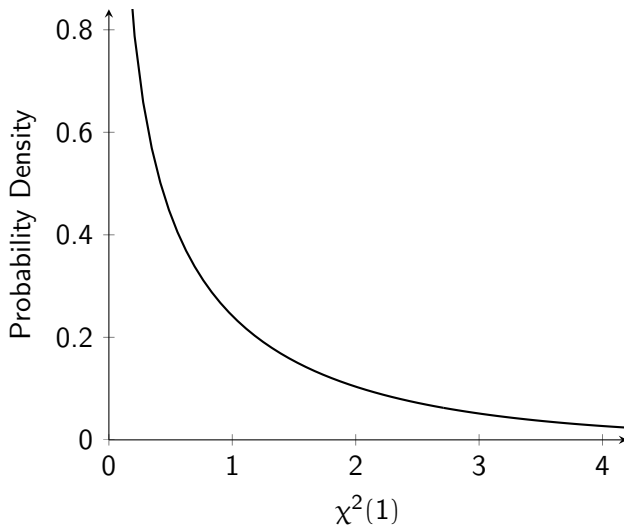
The  $\chi^2$  value is calculated by comparing the actual frequencies to the expected frequencies.

The larger the discrepancy between these two, the less probable it is that observations like this would occur were the null hypothesis true.

More precisely, if the null hypothesis were true, then the  $\chi^2$  value would vary according to the distribution shown on the next slide.

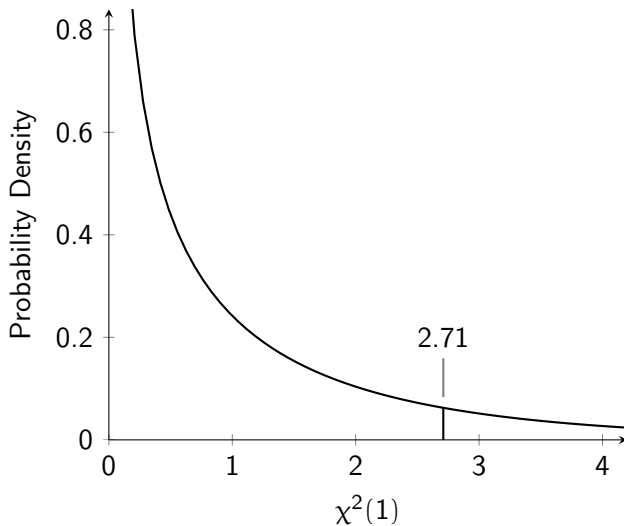
If the  $\chi^2$  is significantly large then we reject the null hypothesis.

# Graph of $\chi^2$ Distribution

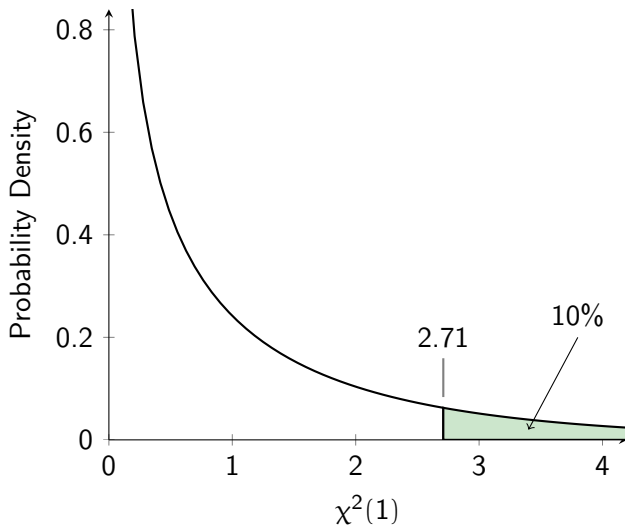




# Graph of $\chi^2$ Distribution



# Graph of $\chi^2$ Distribution



# Marginals

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	$O_{11}$	$O_{12}$	$R_1$
$\neg$ A	$O_{21}$	$O_{22}$	$R_2$
	$C_1$	$C_2$	$N$

$R_1 = O_{11} + O_{12}$  is the number of students who obtained an A grade.

$R_2 = O_{21} + O_{22}$  is the number of students who did not obtain an A grade.

$C_1 = O_{11} + O_{21}$  is the number of students who submitted coursework.

$C_2 = O_{21} + O_{22}$  is the number of students who did not submit coursework.

$N$  is the total number of students in the data set.

# Expected Frequencies

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	$E_{11}$	$E_{12}$	$R_1$
$\neg$ A	$E_{21}$	$E_{22}$	$R_2$
	$C_1$	$C_2$	$N$

If there were no relationship between coursework submission and exam grade A, then we would expect to see the number of students with both being

$$E_{11} = \frac{R_1}{N} \times \frac{C_1}{N} \times N = \frac{R_1 C_1}{N}$$

and similarly for other values

$$E_{12} = \frac{R_1 C_2}{N} \quad E_{21} = \frac{R_2 C_1}{N} \quad E_{22} = \frac{R_2 C_2}{N}.$$

# Computing $\chi^2$

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	$O_{11}$	$O_{12}$	$R_1$
$\neg$ A	$O_{21}$	$O_{22}$	$R_2$
	$C_1$	$C_2$	N

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	$E_{11}$	$E_{12}$	$R_1$
$\neg$ A	$E_{21}$	$E_{22}$	$R_2$
	$C_1$	$C_2$	N

The  $\chi^2$  statistic for a contingency table in general is defined as

$$\chi^2 = \sum_{i,j} \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$$

which for a  $2 \times 2$  table expands to

$$= \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

For a  $2 \times 2$  table the four numerators are always equal. Why?

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	
$\neg$ A	49	19	

## Expected

$E_{ij}$	cw	$\neg$ cw	
A			
$\neg$ A			

The  $\chi^2$  statistic for this contingency table is

$$\chi^2 = \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A			
$\neg$ A			

The  $\chi^2$  statistic for this contingency table is

$$\chi^2 = \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A			49
$\neg$ A			68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

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# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	38.11		49
$\neg$ A			68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\chi^2 = \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	38.11	10.89	49
$\neg$ A	52.89		68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\chi^2 = \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	38.11	10.89	49
$\neg$ A	52.89	15.11	68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\chi^2 = \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
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$\neg$ A	52.89	15.11	68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\begin{aligned}\chi^2 &= \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}} \\ &= \frac{(42 - 38.11)^2}{38.11} + \frac{(7 - 10.89)^2}{10.89} + \frac{(49 - 52.89)^2}{52.89} + \frac{(19 - 15.11)^2}{15.11}\end{aligned}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

## Expected

$E_{ij}$	cw	$\neg$ cw	
A	38.11	10.89	49
$\neg$ A	52.89	15.11	68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\begin{aligned}\chi^2 &= \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}} \\&= \frac{(42 - 38.11)^2}{38.11} + \frac{(7 - 10.89)^2}{10.89} + \frac{(49 - 52.89)^2}{52.89} + \frac{(19 - 15.11)^2}{15.11} \\&= \frac{3.89^2}{38.11} + \frac{-3.89^2}{10.89} + \frac{-3.89^2}{52.89} + \frac{3.89^2}{15.11}\end{aligned}$$

# Worked Example

## Observed

$O_{ij}$	cw	$\neg$ cw	
A	42	7	49
$\neg$ A	49	19	68
	91	26	117

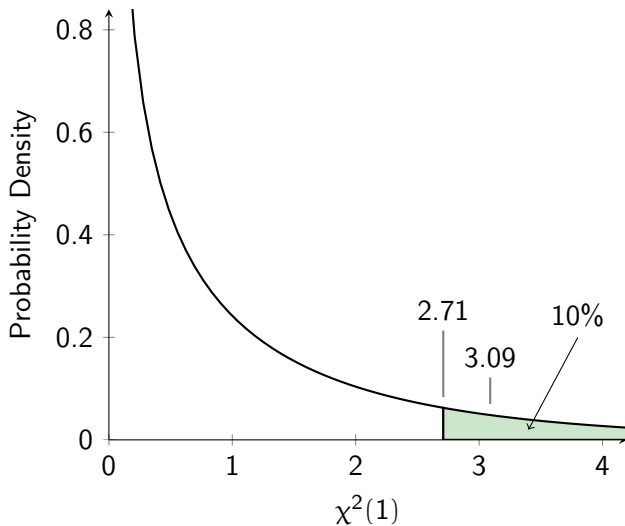
## Expected

$E_{ij}$	cw	$\neg$ cw	
A	38.11	10.89	49
$\neg$ A	52.89	15.11	68
	91	26	117

The  $\chi^2$  statistic for this contingency table is

$$\begin{aligned}\chi^2 &= \frac{(O_{11} - E_{11})^2}{E_{11}} + \frac{(O_{12} - E_{12})^2}{E_{12}} + \frac{(O_{21} - E_{21})^2}{E_{21}} + \frac{(O_{22} - E_{22})^2}{E_{22}} \\&= \frac{(42 - 38.11)^2}{38.11} + \frac{(7 - 10.89)^2}{10.89} + \frac{(49 - 52.89)^2}{52.89} + \frac{(19 - 15.11)^2}{15.11} \\&= \frac{3.89^2}{38.11} + \frac{-3.89^2}{10.89} + \frac{-3.89^2}{52.89} + \frac{3.89^2}{15.11} \\&= 3.09\end{aligned}$$

# Graph of $\chi^2$ Distribution



# Critical Values for $\chi^2$

These are the critical values for different significance levels of the  $\chi^2$  distribution for a  $2 \times 2$  table.

p	0.10	0.05	0.01	0.001
$\chi^2$	2.71	3.84	6.64	10.83

This means that if the null hypothesis were true then:

- The probability of the  $\chi^2$  value exceeding 2.71 would be  $p = 0.1$ .
- The probability of the  $\chi^2$  value exceeding 3.84 would be  $p = 0.05$ .
- The probability of the  $\chi^2$  value exceeding 6.64 would be  $p = 0.01$ .
- The probability of the  $\chi^2$  value exceeding 10.83 would be  $p = 0.001$ .



## Critical Values for $\chi^2$

These are the critical values for different significance levels of the  $\chi^2$  distribution for a  $2 \times 2$  table.

p	0.10	0.05	0.01	0.001
$\chi^2$	2.71	3.84	6.64	10.83

In this case  $\chi^2 = 3.09$ , meaning  $0.10 > p > 0.05$ . This is evidence to suggest that there is a correlation, and we reject the null hypothesis at the 90% level. The result is statistically significant.

It appears that in this data there is a correlation between submitting the coursework and achieving an A grade in the exam. Of course, this does not tell us whether there is any causal link, either between these outcomes or from some third factor. What it does do is give a hypothesis that we could explore in further data.

# Additional Features of $\chi^2$ Tests

## Degrees of Freedom

In tables of critical values for the  $\chi^2$  distribution, entries are usually classified by *degrees of freedom*. An  $m$  by  $n$  contingency table has  $(m - 1) \times (n - 1)$  degrees of freedom — given fixed marginals, once there are  $(m - 1) \times (n - 1)$  entries in the table the remaining  $(m + n - 1)$  entries are forced.

A 2 by 2 table has only one degree of freedom, and the table on the previous slide gave the critical values for a  $\chi^2$  distribution with one degree of freedom.

# Additional Features of $\chi^2$ Tests

## Low Frequencies

The statistics underlying the  $\chi^2$  test become inaccurate when expected frequencies are small.

Reasons include: inevitable differences up to 0.5 as observed values can only be whole numbers; and that  $\chi^2$  is only an approximation to the exact (but computationally more expensive) distribution.

The test is usually considered **unreliable** for a  $2 \times 2$  table if any cell has expected value below 5; or for a larger table, if more than 20% of cells have expected value below 5.

That's really just a rule of thumb: opinions vary  
on what are appropriate limits here

For these cases there are more refined methods such as *Fisher's Exact Test*.

## Example: Collocations

Recall that a **collocation** is a sequence of words that occurs atypically often in a language. For example: “**run amok**”, “**strong tea**”, “**make do**”.

So far, we haven't looked at what exactly “atypically often” might mean.

The  $\chi^2$  test is one way to approach this, and we shall use it to assess whether the bigram “**make do**” appears atypically often in the  $10^8$  words of the British National Corpus (BNC).

The **null hypothesis** will be that the two words “**make**” and “**do**” appear together just as often as would be expected by chance, given their individual frequencies in the corpus.

If we reject this hypothesis, then we might take this as evidence of “**make do**” being a collocation.

# Contingency table

## Bigram Frequencies

$O_{ij}$	$w_1$	$\neg w_1$
$w_2$	$O_{11} = f(w_1 w_2)$	$O_{12} = f(\neg w_1 w_2)$
$\neg w_2$	$O_{21} = f(w_1 \neg w_2)$	$O_{22} = f(\neg w_1 \neg w_2)$

$f(w_1 w_2)$  is the frequency of  $w_1 w_2$  in a corpus, the number of times that bigram appears.

$f(w_1 \neg w_2)$  is the number of bigram occurrences where the first word is  $w_1$  and the second word is not  $w_2$ .

$f(\neg w_1 w_2)$  is the number of bigram occurrences where the first word is not  $w_1$  and the second word is  $w_2$ .

$f(\neg w_1 \neg w_2)$  is the number of bigram occurrences where the first word is not  $w_1$  and the second word is not  $w_2$ .

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	
$\neg$ do	77162	111833081	

## Expected

$E_{ij}$	make	$\neg$ make	
do			
$\neg$ do			

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do			
$\neg$ do			

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do			270776
$\neg$ do			111910243
	77392	112103627	112181019



# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do	186		270776
$\neg$ do			111910243
	77392	112103627	112181019

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do	186	270589	270776
$\neg$ do	77205		111910243
	77392	112103627	112181019

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do	186	270589	270776
$\neg$ do	77205	111833038	111910243
	77392	112103627	112181019

# Worked Example

## Observed

$O_{ij}$	make	$\neg$ make	
do	230	270546	270776
$\neg$ do	77162	111833081	111910243
	77392	112103627	112181019

## Expected

$E_{ij}$	make	$\neg$ make	
do	186	270589	270776
$\neg$ do	77205	111833038	111910243
	77392	112103627	112181019

The  $\chi^2$  statistic for this table is 10.02, which is significant at the 99% level.

## Example: Berkeley Admissions



Following the fall admissions round of students to graduate school at the University of California, Berkeley in 1973, the University was sued for bias against women.

Admission statistics showed that men applying were significantly more likely to be admitted than women applying.

The following table is based on some of those admission statistics.

### Berkeley Admissions

	Accepted	Rejected	Applied	Rate
Men	1122	1005	2127	53%
Women	511	590	1101	46%
Total	1633	1595	3228	51%

The  $\chi^2$  statistic for this table is 11.66, significant at the 99.9% level.

One obvious action is to break down these figures to identify which departments are the source of this bias.

## Faculty Group "S"

	Accepted	Rejected	Applied
Men	864	521	1385
Women	106	27	133
Total	970	548	1518

## Faculty Group "A"

	Accepted	Rejected	Applied
Men	258	484	742
Women	405	563	968
Total	663	1047	1710

One obvious action is to break down these figures to identify which departments are the source of this bias.

## Faculty Group "S"

	Accepted	Rejected	Applied	Rate
Men	864	521	1385	62%
Women	106	27	133	80%
Total	970	548	1518	64%

## Faculty Group "A"

	Accepted	Rejected	Applied	Rate
Men	258	484	742	35%
Women	405	563	968	42%
Total	663	1047	1710	39%

One obvious action is to break down these figures to identify which departments are the source of this bias.

## Faculty Group "S"

	Accepted	Rejected	Applied	Rate
Men	864	521	1385	62%
Women	106	27	133	80%
Total	970	548	1518	64%

$$\chi^2 = 15.77$$

## Faculty Group "A"

	Accepted	Rejected	Applied	Rate
Men	258	484	742	35%
Women	405	563	968	42%
Total	663	1047	1710	39%

$$\chi^2 = 8.84$$



This curious behaviour is known as *Simpson's Paradox*. It turns up occasionally in a range of real-life cases; and it is not easily resolved. *Judea Pearl* argues that the resolution lies in identifying the causal networks in any given situation.

In the Berkeley case, the disparity arose because:

- Subject choice was correlated with gender;
- Competition for places varied substantially between departments.

More detailed investigation suggested no significant bias in admissions committees; but that the bias in aggregated data was linked to real bias in wider cultural expectations and social pressures.



P. J. Bickel, E. A. Hammel, and J. W. O'Connell.

Sex bias in graduate admissions: Data from Berkeley.

*Science*, 187(4175):398–404, 1975.

DOI: 10.1126/science.187.4175.398

<http://is.gd/berkbias>