Research Note

Bonferroni's Bound — A Control of Significance Level Errors in Speech Pathology and Audiology Research

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ABSTRACT

Many studies in behavioural sciences, such as speech pathology and audiology, involve statistical hypothesis testing. Repeated tests are made, for example, of judge reliability in assessing the disorder, or within subject variability, or between subject comparisons over several measures of the disorder or types of treatment. If the error rate of the statistical test is only controlled for each individual test, the overall error rate is magnified and the chance of reporting a significant result where none exists, arises. This paper addresses this potential problem, by noting some common procedures that inherently guard against this pitfall, and suggesting a simple, albeit conservative, solution for other cases.

OVERVIEW

The usual research in speech pathology, social, psychological and medical sciences typically advocates a significance level of 5% for reporting results or theories as being established. That is, for example, if a new therapy is to be deemed better than an established regime, then the statistical analysis of an observed "improvement" (e.g. a decrease in the frequency of stuttering) must show that such a result could not be ascribed to natural variation in the subject's stuttering frequency except with a 5% chance. In other words, if the stutterer was tested repeatedly (over many weeks) without the new therapy, only one time in twenty (equivalent to 5% of the time) would be show such a marked decrease in stuttering frequency as evidenced on the single test performed after the new therapy.

From the viewpoint of an individual researcher, a significant improvement of the 5% level is satisfactory as it protects him from advocating a new therapy that is no better than the existing one. An unhappy alternate interpretation is that if very small significance levels are used, false negatives increase; that is, the smaller the significance level the larger the probability of finding no improvement in a new therapy when in fact it really is efficacious.

The above considerations are usually well known to the researcher. Less understood are the implications when an individual researcher applies many statistical tests (in contrast to many researchers applying a single test as discrete
The previous example of testing a new therapy to decrease stuttering can be extended as follows: Should the researcher consider the therapy to be conducive to reducing some stuttering behaviours but not others, she could subdivide the typologies of stutter into a number of auditory categories: glottal stop, laryngealization, etc. If twenty categories were for instance decided upon the naive approach would be to apply twenty statistical tests, each at the 5% significance level. One of these would result in one hundred statistical tests. In the latter case the analogy between a hundred researchers each employing one test, and the individual researcher applying one hundred tests, is complete. Even if the new therapy is valueless, five of the behaviour/word-type combinations can be expected to show a significant decrease in frequency (i.e. clinical improvement); and further, one of these will even be significant at the 1% level. While publication of false positives due to many researchers working in isolation is accepted (that is, it is not expected of a researcher in South Africa to anticipate other researchers in the country or throughout the world when performing her statistical tests, any more than they would take into account her research when performing theirs), it is believed that each researcher should include in her reckoning the other statistical tests that she herself performs, at least within a single research topic. Failing "protection" in this way spurious significant results would likely be found.

There are a number of ways of keeping the overall significance level (i.e. probability of Type I error over several statistical tests) down to a pre-specified level, depending on the situation. One of the simplest and most versatile is to use Boole’s Inequality (also known as the first Bonferroni Inequality) (Feller 1968). In essence in its simplest form it states that if the number of tests to be performed is n, and the overall significance level to be contained is p, then each individual test should be performed at the \( \frac{p}{n} \) level.

Thus, in the first example above where the researcher was about to perform twenty \((n = 20)\) tests each at the 5% \((p = 0.05)\) level, each test should have been performed at the 0.25% \((\frac{0.05}{20} = 0.0025 = \frac{1}{400})\) level; only then could any significant result be claimed to be truly meaningful at the 5% level. Equivalently she would ensure that her overall error rate was at most 5% (i.e. overall probability of a Type I error is at most 5%), by performing each individual test at the 1/4% level.

Similarly, if she wished to validly test all one hundred behaviour/word-type combinations at the overall 5% level of significance, each individual test could only be claimed to be significant if it attained the 0.005% \((\frac{5}{100} = 0.0005 = 1\text{ in } 2000)\) level.

Such tests (at the 1/4% or 0.05% as appropriate) may be called modified 5% level tests that safeguard against the inflation of the probability of Type I error. Indeed, without this modification it is almost sure that the Type I error (i.e. claim a false positive) will be committed when performing a hundred tests each at the 5% significance level. One possible difficulty in using Boole’s Inequality as described, is that the necessary statistical tables may not be easily accessible. Thus, in the above example where a 0.25% significance level was postulated as providing the required protection, the critical values of the chosen test statistic at the 0.25% level may not be published in commonly used tables or appendices. A statistician may be able to provide a reference to superior tables, or a (possible complicated) procedure either to interpolate in tables or invoke a computer approximation. Some tables have been generated specifically for use with Boole’s Inequality. For example, Bailey (1977) gives tables so designed for use with the various forms of the t-test. Another approach is to lower the necessary significance level to a value for which the required critical values are tabulated. This will induce a similar proportional reduction in the overall significance level. Thus, for example, if the critical values of the 0.25% level are not available but those for the 0.1% level are (i.e. reduced by a factor of 2.5 from 0.25% to 0.1%), then the use of the latter tables will cause a concomitant reduction in the overall significance level from 5% to 2% (since 5%/2.5 = 2/5), a more stringent level.

AN EXAMPLE INVOLVING COMPARISONS OF VARIABLES

Suppose the researcher wishes to examine the association between ten visual behaviours (i.e. behaviours that can be observed by eye, e.g. a jaw jerk, eye flutter, furrowed brow, etc) that are manifested during or just prior to a stuttered word. In this case it may be deemed appropriate to examine a matrix of pairwise comparisons, e.g. a matrix of correlations or other measures of association or even 'distances' between pairs (as is used in cluster analysis).

In the case of product-moment correlations a statistical package like SAS (SAS Institute Inc. (1985)) offers an overall test of whether or not all the pairwise comparisons can be considered insignificantly different from zero. Unhappily, rejection of the hypothesis that all the comparisons do not differ significantly from zero, does not indicate which of the comparisons show a significant difference, and so the test, while valuable for certain problems, is incomplete as far as the hypothetical researcher into stuttering behaviours is concerned.

The global test can thus only indicate whether further analysis of the correlation severally may be profitable. If the global test is rejected at the 5% significance level, then individual tests may be performed. As before, use of Boole’s Inequality is recommended.

In the example of ten visual behaviours (ten judges) there are 45 pairwise comparisons. Thus each of the 45 tests should be executed at the 0.1111% level \((0.05/45 = 0.1111\%\), or perhaps more conveniently at the slightly lower 0.1% level.

Note that the procedure of considering these 45 tests each at the 0.1% level is a valid method for containing the overall significance level at most 5% for any such matrix of paired comparisons (e.g. rank correlations) and not just product-moment correlations. In the field of speech pathology and audiometry judge agreement is often a relevant research issue. The assessment inter-judge reliability poses problems with a similar structure to the example which has been examined, i.e. the association at stuttering behaviour.
AN EXAMPLE INVOLVING ANALYSIS OF VARIANCE

As a final example consider a researcher who measures stuttering frequency on a number of subjects before and after five different therapies (eg. a control group 'time heals' therapy, a fluency-based approach, a stuttering-modification approach, psycho-therapy treatment using psychopharmacological drugs). The null hypothesis that all these methods are equally effective (or equally ineffectives) based on appropriate measures, is a standard Analysis of Variance problem. 

Built into this technique are tests of all the alternative sub-hypotheses including those of one or two therapies being different to one, two, three or even all the other therapies. Like the previous case of correlations examined above, rejection of the null hypothesis does not indicate which of the many alternative sub-hypotheses may be significant.

Again if the sub-hypotheses of interest (eg. the control group is worse off than any of the others, the drug therapy is better than the others, the last two are better than the first three, ... etc.) can be listed and numbered [let there be n of them] then Boole’s inequality can be invoked as before to give an overall significance level of p, by conducting each individual appropriate t-test and the p/n level. This approach is, however, only recommended if the number of sub-hypotheses of interest is fairly small (eg. up to n = 4 say).

The reason for eschewing Boole’s Inequality for larger n in this case is that more powerful tests have been developed although some require specialised statistical tables. These tests come in various forms and are under such headings as ‘multiple range tests’, ‘multiple comparisons’ and ‘simultaneous testing procedures’. A discussion of the more popular tests may be found in Winer (1971), while a comprehensive review including more modern procedures can be found in Miller (1981). Standard Statistical packages such as SAS (SAS Institute Inc. [1985]) offer methods such as Duncan’s multiple range test, Gabriel’s multiple comparison procedure, Tukey’s studentized range test, among others, on request.

CONCLUSION

It is clear from this study that each researcher should ensure that her overall significance level is controlled within an accepted bound, when performing multiple tests whether implicitly or explicitly. Some statistical procedures and their associated computer programs contain such built-in protection, eg. Analysis of Variance. Other techniques unfortunately do not normally provide such a safeguard, nor do the associated computer programs supply a caveat; the one- and two-sample t-test and their non-parametric counterparts such as the Wilcoxon test fall into this class. In these cases the use of Boole’s Inequality as described in this paper is recommended.

Each researcher should be aware that performing many tests each at an accepted significance level, could lead to an unacceptable increase in the Type I error; that is “discoveries” may be made which are, indeed, due merely to chance fluctuations. It is unfortunate that within the purview of behavioural research, the simple protection against this type of error outlined above, is not more widely used.

REFERENCES


Die Suid-Afrikaanse Tydskrif vir Kommunikasieafwykings, Vol. 35, 1988
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