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pwr-package

Basic Functions for Power Analysis pwr

Description

Power calculations along the lines of Cohen (1988) using in particular the same notations for effect sizes. Examples from the book are given.

Details

Package: pwr
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Version: 1.3-0
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License: GPL (>= 3)

This package contains functions for basic power calculations using effect sizes and notations from Cohen (1988): pwr.p.test: test for one proportion (ES=h) pwr.2p.test: test for two proportions (ES=h) pwr.2p2n.test: test for two proportions (ES=h, unequal sample sizes) pwr.t.test: one sample and two samples (equal sizes) t tests for means (ES=d) pwr.t2n.test: two samples (different sizes) t test for means (ES=d) pwr.anova.test: test for one-way balanced anova (ES=f) pwr.r.test: correlation test (ES=r) pwr.chisq.test: chi-squared test (ES=w) pwr.f2.test: test for the general linear model (ES=f2) ES.h: computing effect size h for proportions tests ES.w1: computing effect size w for the goodness of fit chi-squared test ES.w2: computing effect size w for the association chi-squared test cohen.ES: computing effect sizes for all the previous tests corresponding to conventional effect sizes (small, medium, large)

Author(s)

Stephane Champely, based on previous works by Claus Ekstrom and Peter Dalgaard, with contributions of Jeffrey Gill, Stephan Weibelzahl, Clay Ford, Aditya Anandkumar and Robert Volcic.
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References

See Also
power.t.test,power.prop.test,power.anova.test

Examples

```r
## Exercise 8.1 P. 357 from Cohen (1988)
pwr.anova.test(f=0.28,k=4,n=20,sig.level=0.05)

## Exercise 6.1 p. 198 from Cohen (1988)
pwr.2p.test(h=0.3,n=80,sig.level=0.05,alternative="greater")

## Exercise 7.3 p. 251
pwr.chisq.test(w=0.346,df=(2-1)*(3-1),N=140,sig.level=0.01)

## Exercise 6.5 p. 203 from Cohen (1988)
pwr.p.test(h=0.2,n=60,sig.level=0.05,alternative="two.sided")
```

---

cohen.ES

**Conventional effects size**

Description
Give the conventional effect size (small, medium, large) for the tests available in this package

Usage

```r
cohen.ES(test = c("p", "t", "r", "anov", "chisq", "f2"),
        size = c("small", "medium", "large"))
```

Arguments

test The statistical test of interest

size The ES : small, medium of large?

Value

The corresponding effect size

Author(s)

Stephane CHAMPELY
ES.h

Effect size calculation for proportions

Description

Compute effect size h for two proportions

Usage

ES.h(p1, p2)

Arguments

p1
First proportion
p2
Second proportion

Details

The effect size is 2*asin(sqrt(p1))-2*asin(sqrt(p2))

Value

The corresponding effect size

Author(s)

Stephane CHAMPELY

References


```r
## medium effect size for the correlation test
cohen.ES(test="r", size="medium")

## sample size for a medium size effect in the two-sided correlation test
## using the conventional power of 0.80
pwr.r.test(r=cohen.ES(test="r", size="medium")$effect.size,
          power=0.80, sig.level=0.05, alternative="two.sided")
```
ES.w1

### Effect size calculation in the chi-squared test for goodness of fit

#### Description

Compute effect size w for two sets of k probabilities P₀ (null hypothesis) and P₁ (alternative hypothesis).

#### Usage

```r
ES.w1(P0, P1)
```

#### Arguments

- `P0`: First set of k probabilities (null hypothesis)
- `P1`: Second set of k probabilities (alternative hypothesis)

#### Value

The corresponding effect size w

#### Author(s)

Stephane CHAMPELY

#### References


#### See Also

- pwr.chisq.test
Examples

```r
## Exercise 7.1 p. 249 from Cohen
P0<-rep(1/4,4)
P1<-c(0.375,rep((1-0.375)/3,3))
ES.w1(P0,P1)
pwr.chisq.test(w=ES.w1(P0,P1),N=100,df=(4-1))
```

### Description

Effect size calculation in the chi-squared test for association

**Usage**

```r
ES.w2(P)
```

**Arguments**

- `P`: A two-way probability table (alternative hypothesis)

**Value**

The corresponding effect size w

**Author(s)**

Stephane CHAMPELY

**References**


**See Also**

pwr.chisq.test

**Examples**

```r
prob<-matrix(c(0.225,0.125,0.125,0.125,0.16,0.16,0.04,0.04),nrow=2,byrow=TRUE)
prob
ES.w2(prob)
pwr.chisq.test(w=ES.w2(prob),df=(2-1)*(4-1),N=200)
```
plot.power.htest

Plot diagram of sample size vs. test power

Description

Plot a diagram to illustrate the relationship of sample size and test power for a given set of parameters.

Usage

```r
## S3 method for class 'power.htest'
plot(x, ...)
```

Arguments

- **x**  
  object of class power.htest usually created by one of the power calculation functions, e.g., `pwr.t.test()`
- **...**  
  Arguments to be passed to `ggplot` including xlab and ylab

Details

Power calculations for the following tests are supported: t-test (`pwr.t.test()`, `pwr.t2n.test()`), chi squared test (`pwr.chisq.test()`), one-way ANOVA (`pwr.anova.test()`), standard normal distribution (`pwr.norm.test()`), Pearson correlation (`pwr.r.test()`), proportions (`pwr.p.test()`, `pwr.2p.test()`, `pwr.2p2n.test()`)

Value

These functions are invoked for their side effect of drawing on the active graphics device.

Note

By default it attempts to use the plotting tools of `ggplot2` and `scales`. If they are not installed, it will use the basic R plotting tools.

Author(s)

Stephan Weibelzahl <weibelzahl@pfh.de>

See Also

- `pwr.t.test`
- `pwr.p.test`
- `pwr.2p.test`
- `pwr.2p2n.test`
- `pwr.r.test`
- `pwr.chisq.test`
- `pwr.anova.test`
- `pwr.t2n.test`
Examples

```r
## Two-sample t-test
p.t.two <- pwr.t.test(d=0.3, power=0.8, type="two.sample", alternative="two.sided")
plot(p.t.two)
plot(p.t.two, xlab="sample size per group")
```

### pwr.2p.test

#### Power calculation for two proportions (same sample sizes)

**Description**

Compute power of test, or determine parameters to obtain target power (similar to power.prop.test).

**Usage**

```r
pwr.2p.test(h = NULL, n = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided", "less", "greater"))
```

**Arguments**

- `h`: Effect size
- `n`: Number of observations (per sample)
- `sig.level`: Significance level (Type I error probability)
- `power`: Power of test (1 minus Type II error probability)
- `alternative`: a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

**Details**

Exactly one of the parameters `h`, `n`, `power` and `sig.level` must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

**Value**

Object of class "power.htest", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

**Note**

`uniroot` is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.
Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References


See Also

ES.h, pwr.2p2n.test, power.prop.test

Examples

## Exercise 6.1 p. 198 from Cohen (1988)
pwr.2p.test(h=0.3,n=80,sig.level=0.05,alternative="greater")

Description

Compute power of test, or determine parameters to obtain target power.

Usage

pwr.2p2n.test(h = NULL, n1 = NULL, n2 = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided", "less","greater"))

Arguments

h  Effect size
n1  Number of observations in the first sample
n2  Number of observations in the second sample
sig.level  Significance level (Type I error probability)
power  Power of test (1 minus Type II error probability)
alternative  a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

Details

Exactly one of the parameters 'h','n1', 'n2', 'power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.
pwr.anova.test

Value

Object of class ""power.htest"", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'unroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References


See Also

ES.h, pwr.2p.test, power.prop.test

Examples

## Exercise 6.3 P. 200 from Cohen (1988)
pwr.2p2n.test(h=0.30,n1=80,n2=245,sign.level=0.05,alternative="greater")

## Exercise 6.7 p. 207 from Cohen (1988)
pwr.2p2n.test(h=0.20,n1=1600,power=0.9,sign.level=0.01,alternative="two.sided")

Description

Compute power of test or determine parameters to obtain target power (same as power.anova.test).

Usage

pwr.anova.test(k = NULL, n = NULL, f = NULL, sign.level = 0.05, power = NULL)

Arguments

k
Number of groups
n
Number of observations (per group)
f
Effect size
sign.level
Significance level (Type I error probability)
power
Power of test (1 minus Type II error probability)
Details

Exactly one of the parameters 'k','n','f','power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value

Object of class ""power.htest"", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'uniroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References


See Also

power.anova.test

Examples

## Exercise 8.1 P. 357 from Cohen (1988)
pwr.anova.test(f=0.28,k=4,n=20,sig.level=0.05)

## Exercise 8.10 p. 391
pwr.anova.test(f=0.28,k=4,power=0.80,sig.level=0.05)
Arguments

- **w**  
  Effect size

- **N**  
  Total number of observations

- **df**  
  Degree of freedom (depends on the chosen test)

- **sig.level**  
  Significance level (Type I error probability)

- **power**  
  Power of test (1 minus Type II error probability)

Details

Exactly one of the parameters 'w','N','power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value

Object of class "power.htest", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'unroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References


See Also

ES.w1,ES.w2

Examples

```r
## Exercise 7.1 P. 249 from Cohen (1988)
pwr.chisq.test(w=0.289,df=(4-1),N=100,sig.level=0.05)

## Exercise 7.3 p. 251
pwr.chisq.test(w=0.346,df=(2-1)*(3-1),N=140,sig.level=0.01)

## Exercise 7.8 p. 270
pwr.chisq.test(w=0.1,df=(5-1)*(6-1),power=0.80,sig.level=0.05)
```
Description

Compute power of test or determine parameters to obtain target power (same as power.anova.test).

Usage

pwr.f2.test(u = NULL, v = NULL, f2 = NULL, sig.level = 0.05, power = NULL)

Arguments

u  degrees of freedom for numerator
v  degrees of freedom for denominator
f2  effect size
sig.level  Significance level (Type I error probability)
power  Power of test (1 minus Type II error probability)

Details

Exactly one of the parameters 'u','v','f2','power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value

Object of class 'power.htest', a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'unroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References

Examples

```r
## Exercise 9.1 P. 424 from Cohen (1988)
pwr.f2.test(u=5,v=89,f2=0.1/(1-0.1),sig.level=0.05)
```

### pwr.norm.test

**Power calculations for the mean of a normal distribution (known variance)**

#### Description

Compute power of test or determine parameters to obtain target power (same as `power.anova.test`).

#### Usage

```r
pwr.norm.test(d = NULL, n = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided","less","greater"))
```

#### Arguments

- **d**: Effect size \(d = \mu - \mu_0\)
- **n**: Number of observations
- **sig.level**: Significance level (Type I error probability)
- **power**: Power of test (1 minus Type II error probability)
- **alternative**: a character string specifying the alternative hypothesis, must be one of "two.sided", "less", "greater"

#### Details

Exactly one of the parameters 'd', 'n', 'power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

#### Value

Object of class "power.htest", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

#### Note

'uniroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

#### Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (`power.t.test`)
References


Examples

```r
## Power at mu=105 for H0:mu=100 vs. H1:mu>100 (sigma=15) 20 obs. (alpha=0.05)
sigma<-15
c<-100
mu<-105
d<-(mu-c)/sigma
pwr.norm.test(d=d,n=20,sig.level=0.05,alternative="greater")

## Sample size of the test for power=0.80
pwr.norm.test(d=d,power=0.8,sig.level=0.05,alternative="greater")

## Power function of the same test
mu<-seq(95,125,l=100)
d<-(mu-c)/sigma
plot(d,pwr.norm.test(d=d,n=20,sig.level=0.05,alternative="greater")$power,
     type="l",ylim=c(0,1))
abline(h=0.05)
abline(h=0.80)

## Power function for the two-sided alternative
plot(d,pwr.norm.test(d=d,n=20,sig.level=0.05,alternative="two.sided")$power,
     type="l",ylim=c(0,1))
abline(h=0.05)
abline(h=0.80)
```

pwr.p.test

*Power calculations for proportion tests (one sample)*

Description

Compute power of test or determine parameters to obtain target power (same as power.anova.test).

Usage

```r
pwr.p.test(h = NULL, n = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided","less","greater"))
```

Arguments

- `h` Effect size
- `n` Number of observations
- `sig.level` Significance level (Type I error probability)
power  Power of test (1 minus Type II error probability)
alternative a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

Details
These calculations use arcsine transformation of the proportion (see Cohen (1988))
Exactly one of the parameters 'h','n','power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value
Object of class '"power.htest"', a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note
'unifroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)
Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References

See Also
ES.h

Examples
```r
## Exercise 6.5 p. 203 from Cohen
h<ES.h(0.5,0.4)
h
pwr.p.test(h=h,n=60,sig.level=0.05,alternative="two.sided")

## Exercise 6.8 p. 208
pwr.p.test(h=0.2,power=0.95,sig.level=0.05,alternative="two.sided")
```
pwr.r.test

Power calculations for correlation test

Description

Compute power of test or determine parameters to obtain target power (same as power.anova.test).

Usage

pwr.r.test(n = NULL, r = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided", "less","greater"))

Arguments

n
Number of observations

r
Linear correlation coefficient

sig.level
Significance level (Type I error probability)

power
Power of test (1 minus Type II error probability)

alternative
a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

Details

These calculations use the $Z'$ transformation of correlation coefficient: $Z' = \text{arctanh}(r)$ and a bias correction is applied. Note that contrary to Cohen (1988) p.546, where $zp' = \text{arctanh}(rp) + rp/(2*(n-1))$ and $zc' = \text{arctanh}(rc) + rc/(2*(n-1))$, we only use here $zp' = \text{arctanh}(rp) + rp/(2*(n-1))$ and $zc' = \text{arctanh}(rc)$.

Exactly one of the parameters 'r','n','power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value

Object of class ’”power.htest”’, a list of the arguments (including the computed one) augmented with ’method' and ’note' elements.

Note

’uniroot’ is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test). The modified bias correction is contributed by Jeffrey Gill.
References


Examples

```r
## Exercise 3.1 p. 96 from Cohen (1988)
pwr.r.test(r=0.3,n=50,sig.level=0.05,alternative="two.sided")
pwr.r.test(r=0.3,n=50,sig.level=0.05,alternative="greater")

## Exercise 3.4 p. 208
pwr.r.test(r=0.3,power=0.80,sig.level=0.05,alternative="two.sided")
pwr.r.test(r=0.5,power=0.80,sig.level=0.05,alternative="two.sided")
pwr.r.test(r=0.1,power=0.80,sig.level=0.05,alternative="two.sided")
```

pwr.t.test

Power calculations for t-tests of means (one sample, two samples and paired samples)

Description

Compute power of tests or determine parameters to obtain target power (similar to power.t.test).

Usage

```r
pwr.t.test(n = NULL, d = NULL, sig.level = 0.05, power = NULL,
  type = c("two.sample", "one.sample", "paired"),
  alternative = c("two.sided", "less", "greater"))
```

Arguments

- `n` Number of observations (per sample)
- `d` Effect size (Cohen’s d) - difference between the means divided by the pooled standard deviation
- `sig.level` Significance level (Type I error probability)
- `power` Power of test (1 minus Type II error probability)
- `type` Type of t test: one- two- or paired-samples
- `alternative` a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

Details

Exactly one of the parameters ‘d’, ‘n’, ‘power’ and ‘sig.level’ must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.
Value

Object of class ""power.htest"", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'unirroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)

References


See Also

power.prop.test

Examples

```r
## One sample (power)
## Exercise 2.5 p. 47 from Cohen (1988)
pwr.t.test(d=0.2,n=60,sig.level=0.10,type="one.sample",alternative="two.sided")

## Paired samples (power)
## Exercise p. 50 from Cohen (1988)
d<-8/(16*sqrt(2*(1-0.6)))
pwr.t.test(d=d,n=40,sig.level=0.05,type="paired",alternative="two.sided")

## Two independent samples (power)
## Exercise 2.1 p. 40 from Cohen (1988)
d<-2/2.8
pwr.t.test(d=d,n=30,sig.level=0.05,type="two.sample",alternative="two.sided")

## Two independent samples (sample size)
## Exercise 2.10 p. 59
pwr.t.test(d=0.3,power=0.75,sig.level=0.05,type="two.sample",alternative="greater")
```
Description

Compute power of tests or determine parameters to obtain target power (similar to as power.t.test).

Usage

\[
pwr.t2n.test(n1 = NULL, n2= NULL, d = NULL, sig.level = 0.05, power = NULL, alternative = c("two.sided", "less","greater"))
\]

Arguments

- `n1`: Number of observations in the first sample
- `n2`: Number of observations in the second sample
- `d`: Effect size
- `sig.level`: Significance level (Type I error probability)
- `power`: Power of test (1 minus Type II error probability)
- `alternative`: a character string specifying the alternative hypothesis, must be one of "two.sided" (default), "greater" or "less"

Details

Exactly one of the parameters 'd', 'n1', 'n2', 'power' and 'sig.level' must be passed as NULL, and that parameter is determined from the others. Notice that the last one has non-NULL default so NULL must be explicitly passed if you want to compute it.

Value

Object of class "power.htest", a list of the arguments (including the computed one) augmented with 'method' and 'note' elements.

Note

'unroot' is used to solve power equation for unknowns, so you may see errors from it, notably about inability to bracket the root when invalid arguments are given.

Author(s)

Stephane Champely <champely@univ-lyon1.fr> but this is a mere copy of Peter Dalgaard work (power.t.test)
References


Examples

```r
## Exercise 2.3 p. 437 from Cohen (1988)
pwr.t2n.test(d=0.6,n1=90,n2=60,alternative="greater")
```
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