

# Contents

<b>List of Figures</b>	<b>ix</b>
<b>List of Tables</b>	<b>xi</b>
<b>Preface</b>	<b>xiii</b>
<b>1 Introduction</b>	<b>1</b>
1.1 Scientific Research . . . . .	2
1.2 Origin of Statistical Power . . . . .	4
1.3 Some Preliminaries . . . . .	5
1.3.1 Distribution . . . . .	6
1.3.2 Expectation . . . . .	13
1.3.3 Variance . . . . .	15
<b>2 Statistical Power</b>	<b>17</b>
2.1 Hypothesis Testing . . . . .	17
2.2 Statistical Power . . . . .	21
2.2.1 Statistical Power of a z-test . . . . .	21
2.2.2 Effect Size . . . . .	27
2.2.3 Sample Size . . . . .	30
2.3 Statistical Power and Sample Size for $t$ Tests . . . . .	32
2.3.1 One Sample $t$ Test . . . . .	33
2.3.2 Two Sample Independent $t$ Test . . . . .	36
2.3.3 Dependent $t$ Test . . . . .	43
2.3.4 Uncertainty in Power Analysis . . . . .	50

<b>3</b>	<b>Power of Confidence Interval</b>	<b>55</b>
3.1	Sample Size and Confidence Interval in a $z$ -test . . . . .	56
3.2	Sample Size and Confidence Interval in a $t$ Test . . . . .	57
3.3	Statistical Power and Confidence Interval . . . . .	61
3.3.1	Statistical Power and Confidence Interval Width in a $z$ -test . . . . .	62
3.3.2	Statistical Power and Confidence Interval Width in a $t$ Test . . . . .	64
3.4	Derivation of $\pi_1$ and $\omega$ . . . . .	71
<b>4</b>	<b>Analysis of Variance</b>	<b>75</b>
4.1	One-way Analysis of Variance . . . . .	75
4.1.1	Non-centrality Parameter in ANOVA . . . . .	77
4.1.2	Statistical Power for the $F$ Test . . . . .	81
4.1.3	Statistical Power for Contrast Tests . . . . .	85
4.2	Two-way Analysis of Variance . . . . .	92
4.2.1	Statistical Power for Testing Main Effects . . . . .	92
4.2.2	Statistical Power for Testing Interaction . . . . .	97
4.3	Random-effects ANOVA . . . . .	104
<b>5</b>	<b>Linear Regression</b>	<b>111</b>
5.1	Simple Regression . . . . .	112
5.2	Testing Correlation $r$ . . . . .	119
5.3	Multiple Regression . . . . .	123
5.4	Analysis of Covariance . . . . .	129
5.4.1	Statistical Power with Covariate Adjustment . . . . .	129
5.4.2	Small Sample Size and Standard Error with Covari- ate Adjustment . . . . .	133
<b>6</b>	<b>Multivariate Analysis</b>	<b>137</b>
6.1	Hotelling $T^2$ for Two-group Comparison . . . . .	137
6.2	Multivariate Analysis of Variance . . . . .	145
6.3	Multivariate Analysis of Covariance . . . . .	159
<b>7</b>	<b>Multi-level Models</b>	<b>169</b>
7.1	Cluster Randomized Trials . . . . .	170
7.1.1	Two Treatment Arms . . . . .	170
7.1.2	Three Treatment Arms . . . . .	178

7.2	Multi-site Randomized Trials . . . . .	191
7.2.1	Two Treatment Conditions at Each Site . . . . .	191
7.2.2	Multiple Treatment Conditions at Each Site . . . . .	200
7.2.3	Derivation of the $F$ Statistic . . . . .	212
<b>8</b>	<b>Complex Multi-level Models</b>	<b>215</b>
8.1	Three-level Cluster Randomized Trial . . . . .	215
8.2	Multi-site Cluster Randomized Trial . . . . .	224
8.3	Covariate Adjustment . . . . .	235
8.4	Optimal Sample Allocation . . . . .	243
8.4.1	Cluster Randomized Trial . . . . .	244
8.4.2	Multi-site Randomized Trial . . . . .	247
8.4.3	Unequal Costs Per Unit of Randomization . . . . .	249
<b>9</b>	<b>Meta-analysis</b>	<b>253</b>
9.1	Fixed-Effects Meta-analysis . . . . .	254
9.1.1	Test for Main Effect . . . . .	254
9.1.2	Test for Homogeneity of Individual Effect Sizes . . . . .	259
9.2	Random-Effects Meta-analysis . . . . .	260
9.2.1	Test for Main Effect . . . . .	260
9.2.2	Test for the Variance of Individual Effect Sizes . . . . .	266
<b>10</b>	<b>Structural Equation Models</b>	<b>269</b>
10.1	Path Analysis . . . . .	270
10.1.1	Statistical Power for Testing Individual Equations and Direct Effects . . . . .	272
10.1.2	Statistical Power in Path Analysis . . . . .	273
10.2	Factor Analysis . . . . .	286
10.3	Structural Equation Model . . . . .	289
10.3.1	Statistical Power in SEM . . . . .	291
<b>11</b>	<b>Longitudinal Studies</b>	<b>299</b>
11.1	Multivariate Analysis of Repeated Measures . . . . .	300
11.1.1	Linear Change . . . . .	300
11.1.2	Quadratic Change . . . . .	308
11.2	HLM: Fixed Coefficient for Slope . . . . .	315
11.3	HLM: Random Coefficients Model . . . . .	324
11.3.1	Linear Change . . . . .	325

11.3.2	Quadratic Change . . . . .	331
11.3.3	Orthogonal Polynomial Model . . . . .	339
11.3.4	Cubic Change . . . . .	343
<b>Appendix A Cumulative Distribution Function</b>		<b>347</b>
A.1	Cumulative Distribution Function and Quantile . . . . .	347
A.2	Non-central Cumulative Distribution Function . . . . .	348
<b>Appendix B R Tutorial</b>		<b>351</b>
B.1	Arithmetic . . . . .	351
B.2	Data . . . . .	353
B.3	Loop . . . . .	354
B.4	Statistics . . . . .	355
B.5	Simulation . . . . .	357
B.6	Graphics . . . . .	359
B.7	Function . . . . .	360
B.8	Statistical Analysis . . . . .	361
B.8.1	Basic Statistics . . . . .	361
B.8.2	Helmert Contrast . . . . .	362
<b>Bibliography</b>		<b>365</b>
<b>Index</b>		<b>373</b>