

LETTERS TO THE EDITOR.

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The Fundamental Idea underlying Statistical Tests of Significance.

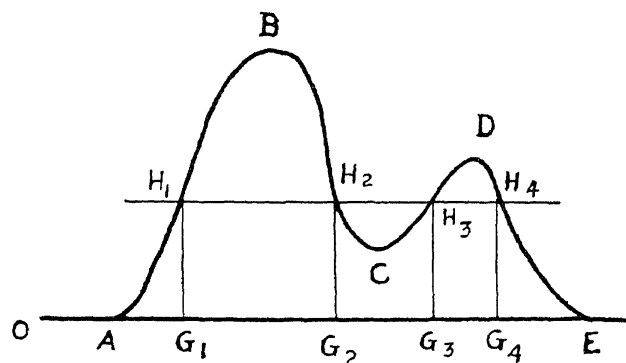
SUPPOSE an individual has been drawn at random from a known population, but that we are not sure of this. To see whether he could possibly have been drawn from this population we apply a test of significance. This test consists solely in dividing the whole population into two classes A_1 and A_2 , such that the number of individuals in A_1 bears to the number in the whole population an arbitrary ratio, P , called the limit for random chance or the limit of significance. If our individual falls in the class A_1 , he is not considered significant.

Obviously, this division can be affected in an infinite number of ways; we will have thus an infinite number of tests of significance applicable to the same case. From the point of view of success in the long run each of these tests is as good as any other, provided the same test is used on every relevant occasion. From the practical point of view, however, these tests are not equal and the best test is that based on what may be called the "fundamental idea". Since in a significance test some individuals have to be neglected, the fundamental idea states that the least harm is done by neglecting the least frequent individuals.

We will apply this idea to the following slightly complex case. Suppose the frequency curve is $A B C D E$, the distinguishing character of the individual being measured along $O E$.

We now draw $H_1 H_4$ parallel to $O E$ so that areas $A H_1 G_1 + G_2 H_2 H_3 G_3 + G_4 H_4 E$

divided by the total area $A B C D E$ is equal to P , our limit for random chance.



Then the class A_1 consists of individuals represented by the intervals $A G_1$, $G_2 G_3$ and $G_4 E$. $H_1 G_1$, $H_2 G_2$, ... are ordinates through H_1 , H_2 , ...

It is easy to see that only one test of significance follows from this idea. Although the idea is very simple, it does not appear to be well known. In support of this view it may be stated that Clopper and Pearson in their paper¹ have suggested a test of significance in which an area equal to $P/2$ is cut off at each tail end of a binomial distribution. Again, when Rhodes suggested in the paper² two different tests for the same case, Karl Pearson remarked (page 252)² "we can test whether two samples are consubstantial in a variety of ways, is it possible to find a better test—by which I mean a more stringent test—than the 'classic method' of examining the distribution of difference?" If the fundamental idea had been used, this difficulty would not have arisen.

