

Tutorial 5: Power and Sample Size for One-way Analysis of Variance (ANOVA) with Equal Variances Across Groups

Preface

Power is the probability that a study will reject the null hypothesis. The estimated probability is a function of sample size, variability, level of significance, and the difference between the null and alternative hypotheses. Similarly, the sample size required to ensure a pre-specified power for a hypothesis test depends on variability, level of significance, and the null vs. alternative difference. In order to understand our terms, we will review these key components of hypothesis testing before embarking on a numeric example of power and sample size estimation for a one-way ANOVA.

Overview of Power Analysis and Sample Size Estimation

A *hypothesis* is a claim or statement about one or more population parameters, e.g. a mean or a proportion. A *hypothesis test* is a statistical method of using data to quantify evidence in order to reach a decision about a hypothesis. We begin by stating a *null hypothesis*, H_0 , a claim about a population parameter, for example, the mean; we initially assume the null hypothesis to be true. H_0 is where we place the burden of proof for the data; it is usually what an investigator hopes to *disprove* if the evidence in the data is strong enough. In the one-way analysis of variance, the goal is to determine if the samples have the same average. The null hypothesis H_0 is then a simple statement about the means being equal.

As an example, let us say that a randomized three-arm trial in post-surgery/radiation head and neck cancer patients is planned, with a 1:1:1 ratio of resveratrol (an antioxidant found in the skins of grapes and other fruits): another supplement: placebo. The primary endpoint is change in Ki-67, a measure of cell proliferation (% of cells staining for Ki-67). Ki-67 is measured in tumors after surgery and before the administration of resveratrol, the other supplement, or placebo. Measurements are obtained from biopsies after 6 months on treatment. The goal is to compare mean change in Ki-67 across treatments, i.e. $\mu_{\Delta\text{Ki-67, resveratrol}}$ VS. $\mu_{\Delta\text{Ki-67, other supplement}}$ VS. $\mu_{\Delta\text{Ki-67, placebo}}$. The null hypothesis is that there is no difference in mean change in Ki-67, i.e. $H_0: \mu_{\Delta\text{Ki-67, resveratrol}} = \mu_{\Delta\text{Ki-67, placebo}} = \mu_{\Delta\text{Ki-67, placebo}}$. An opposing, or alternative hypothesis H_1 is then stated, contradicting H_0 , e.g. H_1 : at least one of the mean changes is different from the other two. If the mean changes from the three samples are sufficiently different a decision is made to *reject the null* in favor of the alternative hypothesis. If the sample mean changes are similar to each other, the null hypothesis

cannot be rejected, but neither can a claim be made that the hypothesis is unequivocally true.

Because of sampling there is inherent uncertainty in the conclusion drawn from a hypothesis test. Either a correct or an incorrect decision will be made, and the goal is to minimize the chances of making an incorrect one. The probability of rejecting a true null hypothesis, called Type I Error, is denoted by α . The probability of failing to reject a false null hypothesis, called Type II Error, is denoted by β . The possible outcomes of a hypothesis test are summarized in the table below along with the conditional probabilities of their occurrence.

Hypothesis Testing Decision	State of Nature	
	H_0 True	H_1 True
<i>Fail to reject H_0</i>	True negative A correct decision Prob(True negative) = $1-\alpha$	False negative A Type II Error Prob(False negative) = β
<i>Reject H_0</i>	False positive A Type I Error Prob(False positive) = α	True Positive A correct decision Prob(True positive) = $1-\beta$

A Type I error occurs when H_0 is incorrectly rejected in favor of the alternative (i.e. H_0 is true). A Type II error occurs when H_0 is not rejected but should have been (i.e. H_1 is true). To keep the chances of making a correct decision high, the probability of a Type I error (α , the level of significance of a hypothesis test) is kept low, usually 0.05 or less, and the power of the test ($1-\beta$, the probability of rejecting H_0 when H_1 is true) is kept high, usually 0.8 or more. When H_0 is true, the power of the test is equal to the level of significance. For a fixed sample size, the probability of making a Type II error is inversely related to the probability of making a Type I error. Thus, in order to achieve a desirable power for a fixed level of significance, the sample size will generally need to increase.

Other factors that impact power and sample size determinations for a one-way ANOVA include variability as summarized by σ_1^2 , σ_2^2 and σ_3^2 where σ_1 , σ_2 and σ_3 are the standard deviations in the three populations; and the differences among the population means under the null hypothesis and under the alternative. In practice, σ_1^2 , σ_2^2 and σ_3^2 can be difficult to specify. Previous work reported in the literature is a good source of information about variability, but sometimes a pilot study needs to be carried out in order to obtain a reasonable estimate. Specifying the magnitude of the differences you wish to detect between the null and alternative hypothesis varies by consideration of subject matter. The importance of a difference varies by discipline and context.

The following summarizes the interrelationships of power, sample size, level of significance, variability and detectable difference:

To increase power, $1-\beta$:

- Increase: Required Sample Size, n ; Detectable Difference, between the mean under H_0 and H_1 ; Level of significance, α ;
- Decrease: Variability, σ_1^2 , σ_2^2 , σ_3^2

To reduce required sample size, $n = n_1 + n_2$ -

- Increase: Detectable Difference, between the mean under H_0 and H_1 ; Level of significance, α
- Decrease: Variability, σ_1^2 , σ_2^2 , σ_3^2 ; power, $1-\beta$

Uncertainty in specifications of mean difference, variability

For a discussion of the role of uncertainty regarding inputs to power analysis and sample size estimation, refer to the tutorial in this series on *Uncertainty in Power and Sample Size Estimation*.

Content A: Features and Assumptions

Study design description: Ki-67 and resveratrol example

In the Ki-67 example, the inference relates to the differences in mean change in Ki-67 among three populations. The outcome variable for each sample is continuous (change in % staining) with an unknown, but finite variance of the change in each population, σ_1^2 , σ_2^2 and σ_3^2 . Since we base the % staining on a large number of tumor cells, we may reasonably to assume a normal distribution value for Ki-67 value. As linear functions of normally distributed quantities are also normally distributed, the change in Ki-67 from before treatment to after treatment is normally distributed. Finally, the *a priori* stated hypothesis regards the mean differences in change of Ki-67 and whether the mean differences are 0%. These are the features that make the example suitable for a one-way ANOVA.

In conducting a one-way ANOVA we make the assumption that the individual change values are randomly sampled from one of three well-characterized populations and that the observations within a sample are independent of each other, i.e. that there is no clustering between subjects or units of observation. In most cases, we can easily verify this assumption. As noted above, we assume an approximately normal underlying distribution of change in Ki-67 with resveratrol, and normal or approximately so for the other supplement or placebo . Finally, we make the assumption that $\sigma_1^2 = \sigma_2^2 = \sigma_3^2$.

The one-way ANOVA as a General Linear Model (GLM)

A general characterization of the one-way ANOVA can be made using the general linear model (GLM), $Y = X\beta + \varepsilon$. For the test of the mean change in Ki-67, Y is an $(n_1 + n_2 + n_3) \times 1$ matrix of Ki-67 change values, X is an $(n_1 + n_2 + n_3) \times 3$ matrix of 1s and 0s, β is a 1×3 matrix of the unknown regression coefficients, β_1 , β_2 , and β_3 – in this case the mean changes in Ki-67 in the resveratrol, other supplement and placebo groups, and ε is an $(n_1 + n_2 + n_3) \times 1$ matrix that represents the random deviation of a single Ki-67 change value from its group mean change. The Y and X matrices are shown below:

Y_{Δ}	X_1	X_2	X_3
$Y_{1,1Pre} - Y_{1,1Post}$	1	0	0
$Y_{1,2Pre} - Y_{1,2Post}$	1	0	0

.	.	.	.
.	.	.	.
$Y_{1,n1Pre} - Y_{1,n1Post}$	1	0	0
$Y_{2,1Pre} - Y_{2,1Post}$	0	1	0
$Y_{2,2Pre} - Y_{2,2Post}$	0	1	0
.	.	.	.
.	.	.	.
$Y_{2,n2Pre} - Y_{2,n2Post}$	0	1	0
$Y_{3,1Pre} - Y_{3,1Post}$	0	0	1
$Y_{3,2Pre} - Y_{3,2Post}$	0	0	1
.	.	.	.
.	.	.	.
$Y_{3,n3Pre} - Y_{3,n3Post}$	0	0	1

The assumptions of the GLM are:

- **Existence:** For any fixed value of the variable X , Y is a random variable with a certain probability distribution having finite mean and variance.
- **Independence:** The Y -values are statistically independent of one another.
- **Linearity:** The mean value of Y is a straight-line function of X .
- **Homoscedasticity (equal variances):** The variance of Y is the same for any value of X . That is,

$$\sigma_{Y|X}^2 = \sigma_{Y|X=1}^2 = \sigma_{Y|X=2}^2 = \dots = \sigma_{Y|X=x}^2$$

- **Normal Distribution:** For any fixed value of X , Y has a normal distribution. Note this assumption does **not** claim normal distribution for Y .

To test the hypothesis $H_0: \mu_{\Delta Ki-67, \text{resveratrol}} = \mu_{\Delta Ki-67, \text{other supplement}} = \mu_{\Delta Ki-67, \text{placebo}}$ we determine if the between-group variation is significantly larger than the within-group variation. To perform this test, we calculate the Mean Square Between (MS_{Between}) and the Mean Square Within (MS_{Within}) by dividing the SS_{Between} and SS_{Within} by their respective degrees of freedom:

$$MS_{\text{Between}} = SS_{\text{Between}} / (k-1)$$

$$MS_{\text{Within}} = W_{\text{thin}} / (n-k),$$

where $k = 3$, $SS_{\text{Between}} = \sum_{i=1}^k \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y}_i)^2$, $SS_{\text{Within}} = \sum_{i=1}^k \sum_{j=1}^{n_i} (\bar{Y}_i - \bar{\bar{Y}})^2$, Y_{ij} is the i th observation in group j , \bar{Y}_i is the mean of group i , and $\bar{\bar{Y}}$ is the overall mean. We summarize this information in what is called an Analysis of Variance (ANOVA) table:

Source	Sum of Squares	Degrees of Freedom	Mean Square	Variance Ratio (F)	p-value
Between	SS_{Between}	$k-1$	MS_{Between}	F	$\Pr(F_{k-1, n-k} > F)$
Within	SS_{Within}	$n-k$	$MS_{\text{Within}} = \sigma_{Y X}^2$		
Total	SS_{Total}	$n-1$			

Under the null hypothesis, the F statistic will have an F distribution with $k-1$ and $n-k$ degrees of freedom. If $F > F_{k-1, n-k, 1-\alpha}$ then we reject H_0 .

B.1 Inputs for Power analysis

A power analysis for the differences in mean change consists of determining the achievable power for a specified: difference between means under the stated H_0 and under the stated H_1 , sample size, standard deviation of the difference, and α -level. By varying these four quantities a set of power curves can be obtained that show the tradeoffs.

Information about mean change values and variability of change can be obtained from the published literature. Sample size can be varied over a feasible range of values, and various values of α can be selected to illustrate the sensitivity of the results to conservative vs. liberal choices for the Type I error rate.

For the change in Ki-67 expected with resveratrol, the other supplement and placebo, we look to a study examining change in Ki67. A standard deviation of 14% for change in Ki67 with resveratrol was reported.¹ For this example we will assume that the variances in the three groups are all equal to $(14\%)^2$, or $196\%^2$.

When using information from studies in the literature, it can't be assumed that the means and standard deviations are known quantities. They are estimates and as such lead to uncertainty in estimated power. For further discussion about uncertainty refer to the *Tutorial 0: Uncertainty in Power and Sample Size Estimation*.

Specification of the differences between means for change, $\mu_{\Delta i} - \mu_{\Delta j}$

As noted above, subject matter considerations dictate the choice of a value for the difference between the null and alternative mean change. The goal is to specify the smallest difference that would be considered scientifically important. For the paired-sample Ki-67 example we consider a 20% difference between resveratrol and placebo,

¹ It should be noted that in some publications, standard error values are reported. Standard errors refer to the precision of a mean, not to the variability in a single sample. To convert a standard error to a standard deviation, multiply the standard error by the square root of the sample size. Often separate standard deviations of the pre- and post- measures are reported instead of the standard deviation of the change. In this case, assumptions must be made about the correlation, ρ , between the pre- and post- measures in order to obtain an estimate for the standard deviation of change. A value of 0 for ρ means the pre- and post- measures are uncorrelated while a value of 1 means they are perfectly correlated. Low values of ρ would lead to conservative power and sample size estimates while large values of ρ would lead to liberal ones. For a

specific ρ value, the standard deviation of change is obtained as: $S_{\Delta} = \sqrt{s_{pre}^2 + s_{post}^2 - 2\rho s_{pre}s_{post}}$, where s^2 and s are the sample variance and standard deviation, respectively. Rarely is the variance reported in a publication. If it is, the standard deviation is obtained as the square root of the variance.

and a 20% difference between the other supplement and placebo, as biologically important.

B.2 Inputs for sample size estimation

Sample size estimation for multiple means from paired observations consists of determining the required sample size to achieve a specified level of power for a given difference between the mean changes under the stated H_0 and under the stated H_1 , the common standard deviation of the change and α -level. By varying these four quantities we can obtain a set of sample size curves that show the tradeoffs.

As with power analysis, information about mean values and variability can be obtained from the published literature. Uncertainty in these values should be incorporated into the sample size estimation by either allowing those values to vary over a reasonable range, e.g. from 0.5 times up to twice the standard deviation, or by using sampling variability to obtain confidence intervals for power or sample size. Power can be varied over a desired range of values, and various values of α can be selected to illustrate the sensitivity of the results to conservative vs. liberal choices for the Type I and Type II error rates.

Content C: How to use the software

How to perform the analysis in GLIMMPSE

To start GLIMMPSE 2.0 beta, type <http://samplesizeshop.com/calculate-power-and-sample-size-now/> in your browser window or visit www.SampleSizeShop.com and click on the GLIMMPSE tab, then on GLIMMPSE 2.0.0 Beta is Here! Google Chrome is the suggested browser for this application.

C.1 Power analysis using Guided Study Design mode


Guided Study Design mode is suggested for most users. For those familiar with Muller, LaVange, Ramey and Ramey (1992) we recommend using Matrix Study Design mode, which is illustrated in a separate tutorial.

Start Your Study Design

Welcome to GLIMPSE. The GLIMPSE software calculates power and sample size for study designs with normally distributed outcomes. Select one of the options below to begin your power or sample size calculation.

Guided Study Design	Matrix Study Design	Upload a Study Design
Build common study designs including ANOVA, ANCOVA, and regression with guidance from the study design wizard. This mode is designed for applied researchers including physicians, nurses, and other investigators.	Directly enter the matrices for the general linear model. This mode is designed for users with advanced statistical training.	If you have previously saved a study design from GLIMPSE, you may upload it here. Click browse to select your study design file.
<input type="button" value="Select"/>	<input type="button" value="Select"/>	<input type="text"/> <input type="button" value="Browse..."/>


Selecting *Guided Study Design* takes you to the *Introduction* page:


 **GLIMPSE** *beta*

Documentation | Downloads | SampleSizeShop.com

Calculate

Start

 Solving For

 Type I Error

Sampling Unit

Responses

Hypothesis

Means

Variability

Options

Introduction






The GLIMPSE wizard will guide you through several steps to calculate power or sample size.

Use the forward and back arrows to navigate through the wizard. You may save your work at any time by clicking the "Save Design" link at the lower right of the screen. The "Cancel" link, also at the lower right of the screen, allows you to cancel your current work and begin a new study design. The help manual may be accessed by clicking the "Help" link.

General steps for a power analysis are listed on the left hand side of the screen. We will ask you to specify:

- The Type I error rate
- The independent and dependent variables
- The primary study hypothesis of interest
- Choices for group means
- Choices for standard deviations and correlations for study outcomes
- The statistical test and additional display options

Click the forward arrow to begin.

   Help  Save Design  Cancel

Throughout your use of the GLIMPSE website, use the blue arrows at the bottom of the screen to move forward and backwards as you enter your values. The pencil symbols beside the screen names on the left indicate required information that has not yet been entered. In the above picture, the pencils appear next to the *Solving For* and the *Type I Error* screen names.

Once the required information is entered, the pencils become green check marks. A red circle with a slash through it indicates that a previous screen needs to be filled out before the screen with the red circle can be accessed. Search for a pencil beside a screen name in the previous tabs to find the screen with missing entries.

Once you have read the information on the *Introduction* screen, click the forward arrow to move to the next screen.

The *Solving For* screen allows you to select Power or Sample Size for your study design. For the purposes of this tutorial, click *Power*. Click the forward arrow to move to the next screen.

Calculate

Start

- ✓ Solving For
- ✎ Type I Error
- Sampling Unit
- Responses
- Hypothesis
- Means
- Variability
- Options

Would you like to solve for power or sample size?

To begin your calculation, please indicate whether you would like to solve for power or total sample size.

If you have a rough idea of the number of research participants you will be able to recruit, then solving for power may be more beneficial.

If you have fewer restrictions on recruitment and would like to ensure a well-powered study, then solving for sample size is likely to be more useful.

☒ Power
☐ Total Sample Size

◀ ▶ Help Save Design Cancel

The *Type I Error* screen allows you to specify the fixed levels of significance for the hypothesis to be tested. Once you have entered your values, click the forward arrow to move to the next screen.

Calculate

Start

- ✓ Solving For
- ✓ Type I Error
- Sampling Unit
- Responses
- Hypothesis
- Means
- Variability
- Options

Type I Error

A Type I error occurs when a scientist declares a difference when none is actually present. The Type I error rate is the probability of a Type I error occurring, and is often referred to as α . Type I error rates range from 0 to 1. The most commonly used values are 0.01, 0.05, and 0.1.

Enter each Type I error value into the text box and click "Add". You may enter up to 5 values. To remove a value, select the value in the list box and click the "Delete" button.

Type I Error Values: Add Delete

- .01
- .05
- .1

◀ ▶ Help Save Design Cancel

Read the information on the *Sampling Unit: Introduction* screen and click next to move to the next screen.

On the *Study Groups* screen, click on *Multiple Groups*. In the drop down menu that appears, enter *Treatment* as your predictor and *Resveratrol*, *Supplement 2* and *Placebo* as your categories.

Calculate

Start

Sampling Unit

- ✓ **Study Groups**
- ✓ Covariate
- ✓ Clustering
- ✓ Relative Group Sizes
- ✓ Smallest Group Size

Responses

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Study Groups

Describe the predictors which assign independent sampling units into groups, such as gender or treatment. If the study includes only one group, select the "One group" button. If the study includes multiple groups, select the "Multiple groups" button.

☐ One group

☒ Multiple groups

In the table below, specify the fixed predictors. The choice of study design determines the values of fixed predictors (such as drug dose or gender). A common example of a fixed predictor is treatment group, for which the independent sampling unit is randomized to a placebo or an active drug group.

To enter fixed predictors:

1. Enter the name of each predictor in the left text box and click "Add". For example, one might enter "treatment" as a predictor.
2. Select the predictor from the left text box to display the current list of values associated with the predictor. To add a new value, enter the value in the "Category" text box and click "Add". For example, one could select "treatment", then add the values "drug" and "placebo."

Each predictor should have at least two values.

Predictor	Category
Treatment	Placebo
	Resveratrol
	Supplement 2

<< >> Help Save Design Cancel

The *Relative Group Sizes* screen allows you enter the ratio between the three groups. For this example, assume the groups are of equal size and leave all of the numbers as 1 .

Calculate

Start

Sampling Unit

- ✓ Study Groups
- ✓ Covariate
- ✓ Clustering
- ✓ **Relative Group Sizes**
- ✓ Smallest Group Size

Responses

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Relative Group Sizes

Specify whether the study subgroups are of equal or unequal size.

For equal group sizes, select a "1" in the drop-down list next to each study subgroup. This is the default study design.

For unequal group sizes, specify the ratio of the group sizes. For example, consider a design with an active drug group and a placebo group. If twice as many study participants receive the placebo, a value of "2" would be selected for the placebo group, and a value of "1" would be selected for the active drug group.

Relative Group Size		Treatment
1	<input type="button" value="▼"/>	Placebo
1	<input type="button" value="▼"/>	Resveratrol
1	<input type="button" value="▼"/>	Supplement 2

<< >>
Help Save Design Cancel

Use the *Sample Size* screen to specify the size of the smallest group for your sample size(s). Although only one sample is being used for this example, entering multiple values for the smallest group size allows you to consider a range of total sample sizes.

Calculate

Start

Sampling Unit

Study Groups

Covariate

Clustering

Sample Size

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Size of the Smallest Group

Add

Delete

5

10

15

20

Size of the Smallest Group

Enter the number of independent sampling units (participants, clusters) in the smallest group in the study. If your group sizes are equal, the value is the same for all groups. You may enter multiple values for the smallest group size in order to consider a range or total sample sizes.

Enter one or more sample sizes in the text box below and click "Add". To remove a sample size from the list, highlight it and click the "Delete" button.

Read the *Responses Introduction* screen, and click the forward arrow when you have finished.

The *Response Variable* screen allows you to enter the response variable(s) of interest. Enter the three response variable, Ki-67.

The screenshot shows a software interface for defining response variables. On the left is a vertical navigation menu with buttons for 'Calculate', 'Start', 'Sampling Unit', 'Responses' (which is highlighted with a blue bar), 'Hypothesis', 'Means', 'Variability', and 'Options'. Under the 'Responses' section, there are two sub-items: 'Response Variables' (marked with a green checkmark) and 'Repeated Measures' (also marked with a green checkmark). The main area of the screen is titled 'Response Variables' and contains the following text: 'Enter the response variables in the table below. For example, in a study investigating cholesterol-lowering medication, the response variable could be HDL, LDL, and total cholesterol.' Below this text is a note: 'Note that repeated measurement information will be addressed on the next screen.' There is a table with the header 'Response Variables:' and one row containing 'Ki-67'. To the right of the table are 'Add' and 'Delete' buttons. At the bottom of the screen is a navigation bar with buttons for '<<', '>>', 'Help', 'Save Design', and 'Cancel'.

Response Variables:
Ki-67

The *Repeated Measures* screen should be skipped, as there are no repeated measures for this example.

Read the *Hypothesis: Introduction* screen, then click the forward arrow to move to the *Hypothesis* screen.

The *Hypotheses* screen allows you to specify the hypothesis which most closely resembles your primary study hypothesis, and to enter the known mean values for each hypothesis. After entering your hypothesis, click the forward arrow.

Calculate

Start

Sampling Unit

Responses

Hypothesis

✓ Hypothesis

Means

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Hypotheses

The list below shows the hypotheses which are available for the current study design. Select the hypothesis which most closely resembles your primary study hypothesis. Trends within an interaction hypothesis are specified in the "Interaction" tab. This hypothesis will be used to determine power for your study.

The tab highlighted in "white" indicates the currently selected hypothesis. For more information about the type of hypothesis, click the magnifying glass icon.

Grand mean Main Effect Trend

Select one predictor of interest for the main effect hypothesis.

Between Participant Factors

☒ Treatment

◀ ▶ Help Save Design Cancel

Read the information on the *Means: Introduction* screen, then click the forward arrow. The *Mean Differences* screen allows you to specify the difference between the null and alternative hypothesis means. For this example, enter 20%, or 20, in the first box, 20 in the second, and 0 in the last box.

The *Within Participant Variability* screen allows you to specify the expected variability in terms of standard deviation of the outcome variable. For this example, the standard deviation is 14%. Enter 14, and the other boxes will self-populate. Click on the forward arrow to move to the next screen.

The true variability in Ki-67 is also uncertain. To see how power varies with the assumed standard deviation, you can allow the standard deviation to vary over a reasonable range. GLIMMPSE allows this to be from 0.5x to 2x the stated standard deviation, e.g. from 7% to 14% to 28%. Click Yes, then click the forward arrow to continue.

Read the information on the *Options* screen, then click the forward arrow to continue.

For the one-sample test of a single mean, the available tests in GLIMMPSE yield equivalent results. Click on any one of the tests in the *Statistical Test* screen and then click the forward arrow to continue.

Calculate

Start

Sampling Unit

Responses

Hypothesis

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Options

✓ **Statistical Test**

✓ Confidence Intervals

✓ Power Curve

Statistical Tests

Select the statistical tests to include in your calculations. For study designs with a single outcome, power is the same regardless of the test selected.

Note that only the Hotelling-Lawley Trace and the Univariate Approach to Repeated Measures are supported for designs which include a baseline covariate.

☐ Hotelling-Lawley Trace

☐ Pillai-Bartlett Trace

☐ Wilks Likelihood Ratio

☐ Univariate Approach to Repeated Measures with Box Correction

☐ Univariate Approach to Repeated Measures with Geisser-Greenhouse Correction

☐ Univariate Approach to Repeated Measures with Huynh-Feldt Correction

☒ Univariate Approach to Repeated Measures, uncorrected

◀ ▶ 🔍 Help 📁 Save Design ✖ Cancel

Leave the box checked in the *Confidence Interval Options* screen, and click forward to continue to the next screen.

Power analysis results are best displayed on a graph. To obtain a plot, first uncheck No thanks on the *Power Curve Options* screen.

Calculate

Start

Sampling Unit

Responses

Power Curve Options

You may optionally create a power curve image for your results by unchecking this checkbox. Then select the values you would like to display on the power curve by selecting the appropriate options below.

☒ I do not want to create a power curve.

◀ ▶ 🔍 Help 📁 Save Design ✖ Cancel

From the pull down menu that appears once you have unchecked the box, select the variable to be used as the horizontal axis (e.g. *Total sample size* or *Variability Scale Factor*). GLIMMPSE will produce one power plot based on specific levels of the input

variables that you specify on this page. If you specified more than one value for an input variable, choose the specific level you want GLIMMPSE to use to plot the power curve.

Calculate

Start

Sampling Unit

Responses

Hypothesis

Means

Variability

Options

✓ Statistical Test

✓ Confidence Intervals

✓ Power Curve

Power Curve Options

You may optionally create a power curve image for your results by unchecking this checkbox. Then select the values you would like to display on the power curve by selecting the appropriate options below.

☐ I do not want to create a power curve.

1. Select the quantity to display on the horizontal axis of the power curve (the vertical axis will display the power value).
Regression Coefficient Scale Factor

2. Add data series to the plot. Select values for each variable below. Click add to include sample size values matching these criteria as a data series on the plot. To remove a data series, highlight it in the list box and click "Remove data series".

Total Sample Size
15

Variability Scale Factor
1

Statistical Test
Univariate Approach to Repeated Measures, uncorrected

Type I Error
0.05

Data Series Label

Add
Delete

: Sample Size=15 Test=Univariate Approach to Repeated Measures, uncorrected Var. Scale=

◀ ▶
Help
Save Design
Cancel

The power curve and table results for these inputs are shown in Section D below.

C.2 Sample size estimation with GLIMMPSE

To start, click on *Total Sample Size* in the *Solving For* screen. Click on the forward arrow to move to the next screen.

Calculate

Start

- ✓ Solving For
- ✎ Desired Power
- ✓ Type I Error

Sampling Unit

Responses

Hypothesis

Means

Variability

Options

Would you like to solve for power or sample size?

To begin your calculation, please indicate whether you would like to solve for power or total sample size.

If you have a rough idea of the number of research participants you will be able to recruit, then solving for power may be more beneficial.

If you have fewer restrictions on recruitment and would like to ensure a well-powered study, then solving for sample size is likely to be more useful.

☐ Power

☒ Total Sample Size

◀ ▶ Help Save Design Cancel

Enter the values for desired power, then click the forward arrow to move to the next screen.

Calculate

Start

- ✓ Solving For
- ✓ **Desired Power**
- ✓ Type I Error

Sampling Unit

Responses

Hypothesis

Means

Variability

Options

Power Values

Enter the desired power values in the list box below. Power values are numbers between 0 and 1. Higher values correspond to a greater likelihood of rejecting the null hypothesis. Common values are 0.8 or 0.9, although 0.9 or higher is usually preferred.

Type each value into the list box and click "Add". To remove an item, highlight the value and click the "Delete" button.

Power Values: Add Delete

- .8
- .9
- .95

◀ ▶ Help Save Design Cancel

The remaining screens are filled in as above for power.

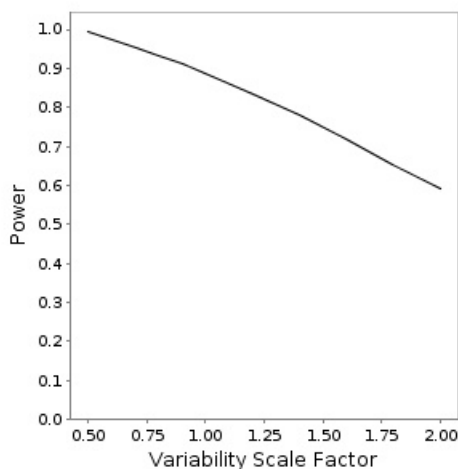
Content D: Interpret the results

Power analysis interpretation

For the power analysis inputs in Guided Study Design Mode (Section C.1), GLIMMPSE produces a curve showing the relationship between achievable power, mean difference (beta scale), standard deviation (variability scale), and fixed values of total sample size and level of significance. A complete downloadable table of results in Excel.csv format is also produced. The plot below shows achievable power over a range of differences in mean change in Ki-67 with an α -level of 0.05 (two-sided) and a sample size of 15 per group.

It can be observed in the graph below that above a certain level of variability, power is much less sensitive to changes in specified values. The sensitivity of power to assumptions within a certain range of values has been called the slippery slope of power. In order to avoid the slippery slope, it is best to assume a large amount of variability and/or a large difference between null and alternative means.

Power Curve



Sample size estimation interpretation

For the sample size estimation inputs in Guided Study Design mode above, GLIMMPSE produces a downloadable table showing the relationship between required sample size, desired power, level of significance, variability, and difference between null and alternative hypothesis means. This can be saved in Excel.csv format and plotted.

Content E: References cited

List of matrices used in calculation:

$$E_s(\mathbf{X}) = \begin{bmatrix} 1.0000 & 0.0000 & 0.0000 \\ 0.0000 & 1.0000 & 0.0000 \\ 0.0000 & 0.0000 & 1.0000 \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} 0.0000 \\ 20.0000 \\ 20.0000 \end{bmatrix}$$

$$\mathbf{C} = \begin{bmatrix} 1.0000 & -1.0000 & -0.0000 \\ 1.0000 & -0.0000 & -1.0000 \end{bmatrix}$$

$$\mathbf{U} = [1.0000]$$

$$\Theta_0 = \begin{bmatrix} 0.0000 \\ 0.0000 \end{bmatrix}$$

$$\Sigma_E = [196.0000]$$

For the one-way ANOVA, GLIMPSE works with the matrices listed above in making the computations. Since three means are being tested the essence matrix $E_s(\mathbf{X})$ is of dimension 3 x 3. The Θ_0 matrix represents the mean under H_0 and the Σ_e matrix represents the between-subject variance. The \mathbf{B} is a vector of regression coefficients and \mathbf{C} is the 2 x 3 contrast matrix for \mathbf{B} .

References

Muller KE, LaVange LM, Ramey SL, Ramey CT (1992). Power Calculations for General Linear Multivariate Models Including Repeated Measures Applications. *Journal of the American Statistical Association*, 87:1209-1226.

Content F: Exhibits, tables, figures

Ki-67 staining

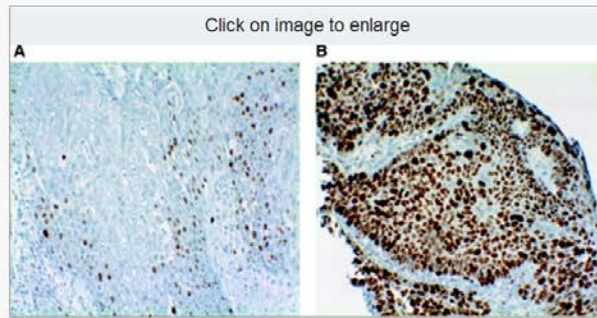


Figure 2

Immunohistochemical detection in primary pretreatment biopsies of: (A) a low percentage (17%) of Ki-67-positive nuclear staining; (B) a high percentage (93%) of Ki-67-positive nuclear staining.

From: [Br J Cancer. 2008 October 7; 99\(7\): 1121–1128.](#) Published online 2008 September 2. doi: 10.1038/sj.bjc.6604633

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