

Randomization tests

Full Randomization Test Problems (similar to t,F test)

So ideal is to keep $n_1 = n_2$, but has practical limitations

What could be done to:

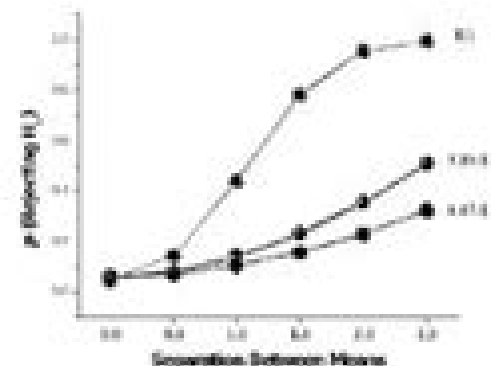
$N=32(8,24)$: To bring back rejection level from 20% to 5% :

Use BOOTSTRAPPING (Computationally intensive)

- Take scores at random (without replacement, let's say 100 times) from larger groups to create a sample of size equal to smaller group and do standard randomization test
- Each time noting whether H_0 is rejected at 5% level.
- Increase is independent of differences in N
- Curves are averaged for different Variance ratios
- nominal α level is controlled,
- ability to detect difference depends only on smaller n
- Resampling corrects too liberal behavior (test remain: sensitive to true effects)

For F test, non-gaussian parent distributions: similar results

Caution: For equal σ and unequal n : Resampling is
Conservative



Randomization Tests

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