2. Measurement errors; statistical estimators

"Errors using inadequate data are much less than those using no data at all"

Charles Babbage

Example

- Take one cuvette with bacterial culture
- Measure optical density (OD600)
- Result: 0.37
- *Reading error*

- Take five cuvettes and find *mean* OD600
- Results 0.42
- *Sampling error*

- These are examples of **measurement errors**

Measurement errors

Systematic and random errors

Systematic errors

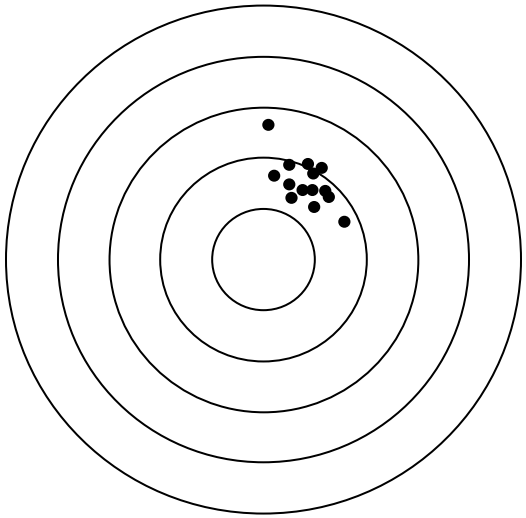
your mistakes

- Incorrect instrument calibration
- Change in experimental conditions
- Pipetting errors

Random errors

statistics sucks

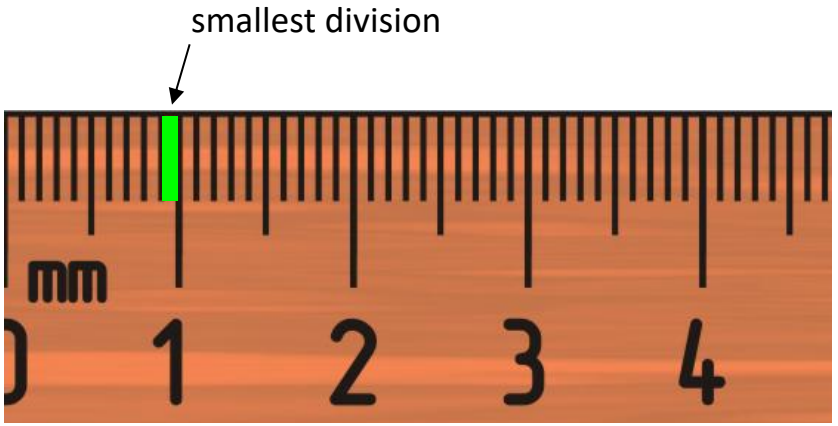
- Reading errors
- Sampling errors
- Intrinsic variability



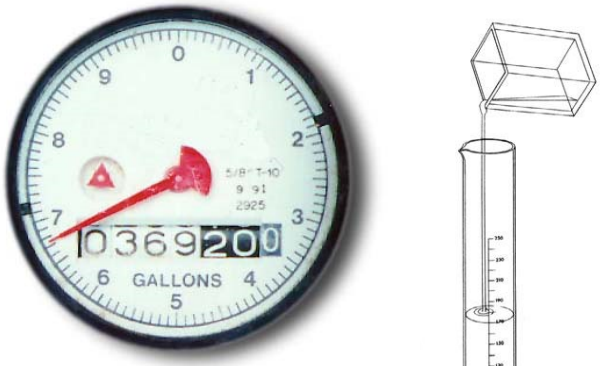
YOU NEED REPLICATES

Reading error

- The reading error is ±half of the smallest division
- Example: 23±0.5 mm from a ruler



- Beware of digital instruments that sometimes give readings much better than their real accuracy
- Read the instruction manual!

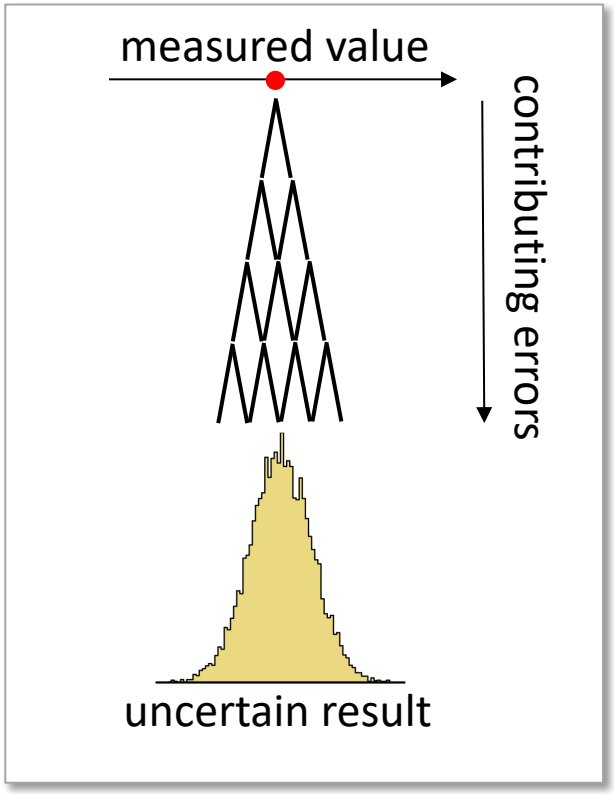


- **Reading error does not take into account biological variability**

Random measurement error

- Determine the strength of oxalic acid in a sample
- Method: sodium hydroxide titration

- Uncertainties contributing to the final result
  - volume of the acid sample
  - judgement at which point acid is neutralized
  - volume of NaOH solution used at this point
  - accuracy of NaOH concentration
    - weight of solid NaOH dissolved
    - volume of water added



- Each of these uncertainties adds a random error to the final result

- Measurement errors are normally distributed

Counting error

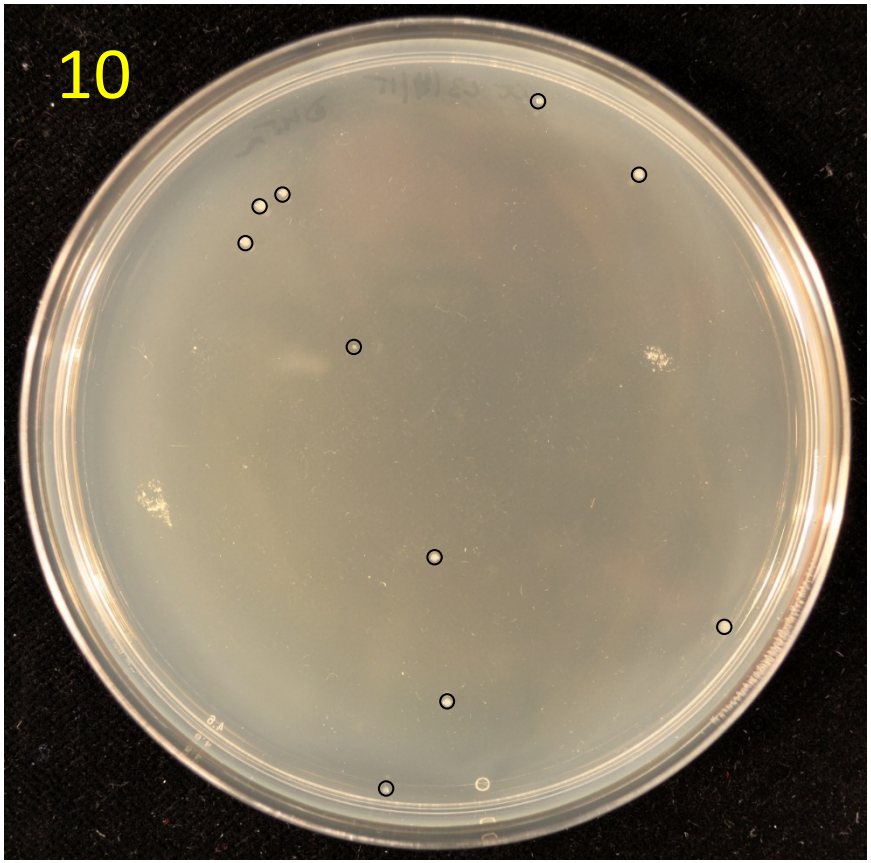
- Dilution plating of bacteria
- Found $C = 10$ colonies
- Counting statistics: Poisson distribution

  $\sigma = \sqrt{\mu}$

- Use standard deviation as error estimate to obtain the *standard error of the count*

  $S = \sqrt{C} = \sqrt{10} \approx 3$

  $C = 10 \pm 3$

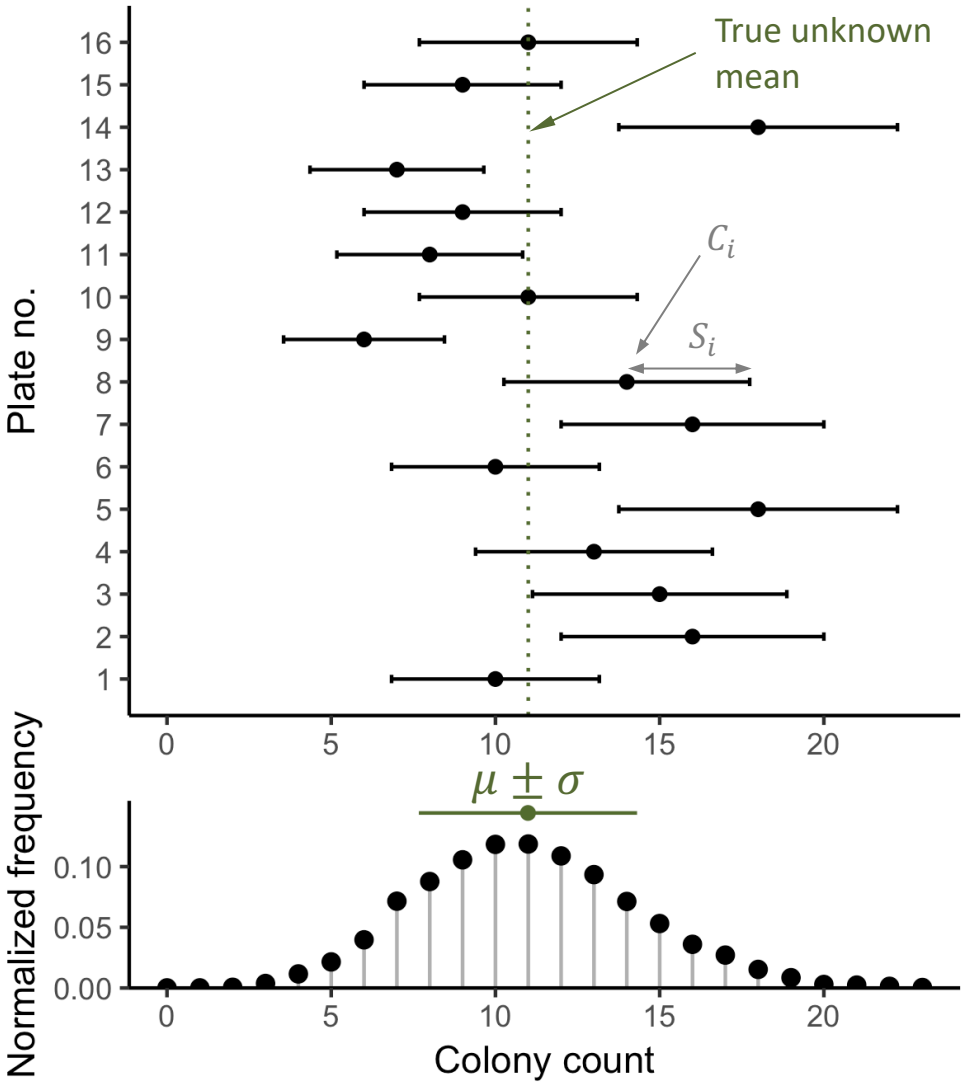


Counting error

- *Gedankenexperiment*
- Measure counts on 10,000 plates

C_i	Count from plate i
$S_i = \sqrt{C_i}$	Its error
μ	Unknown population mean
$\sigma = \sqrt{\mu}$	Unknown population SD

- Counting errors, S_i, are similar, but not identical, to σ
- C_i is an estimator of μ
- S_i is an estimator of σ



Exercise: is Dundee a murder capital of Scotland?

- On 2 October 2013 *The Courier* published an article “Dundee is murder capital of Scotland”
- Data in the article (2012/2013):

City	Murders	Per 100,000
Dundee	6	4.1
Glasgow	19	3.2
Aberdeen	2	0.88
Edinburgh	2	0.41

- Compare Dundee and Glasgow
- Find errors on murder rates
- Hint: find errors on murder count first

Exercise: is Dundee a murder capital of Scotland?

City	Murders	Per 100,000
Dundee	6	4.1
Glasgow	19	3.2

$\Delta C_D = \sqrt{6} \approx 2.4$
$\Delta C_G = \sqrt{19} \approx 4.4$

- Errors scale with variables, so we can use fractional errors

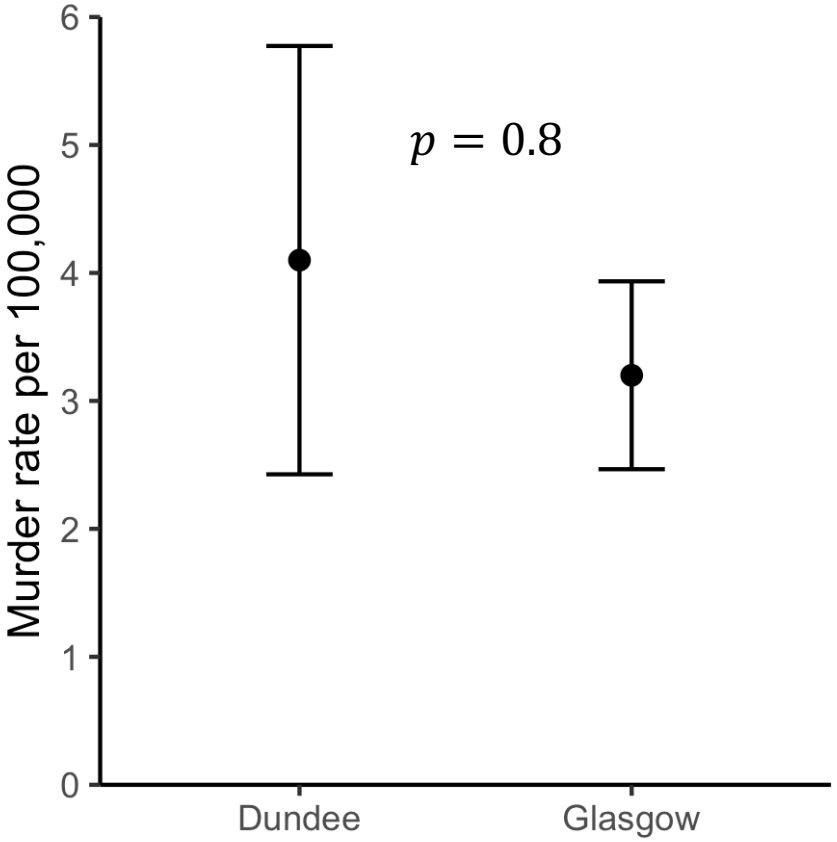
$$\frac{\Delta C_D}{C_D} = 0.41$$

$$\frac{\Delta C_G}{D_G} = 0.23$$

- and apply them to murder rate

$\Delta R_D = 4.1 \times 0.41 = 1.7$

$\Delta R_G = 3.2 \times 0.23 = 0.74$



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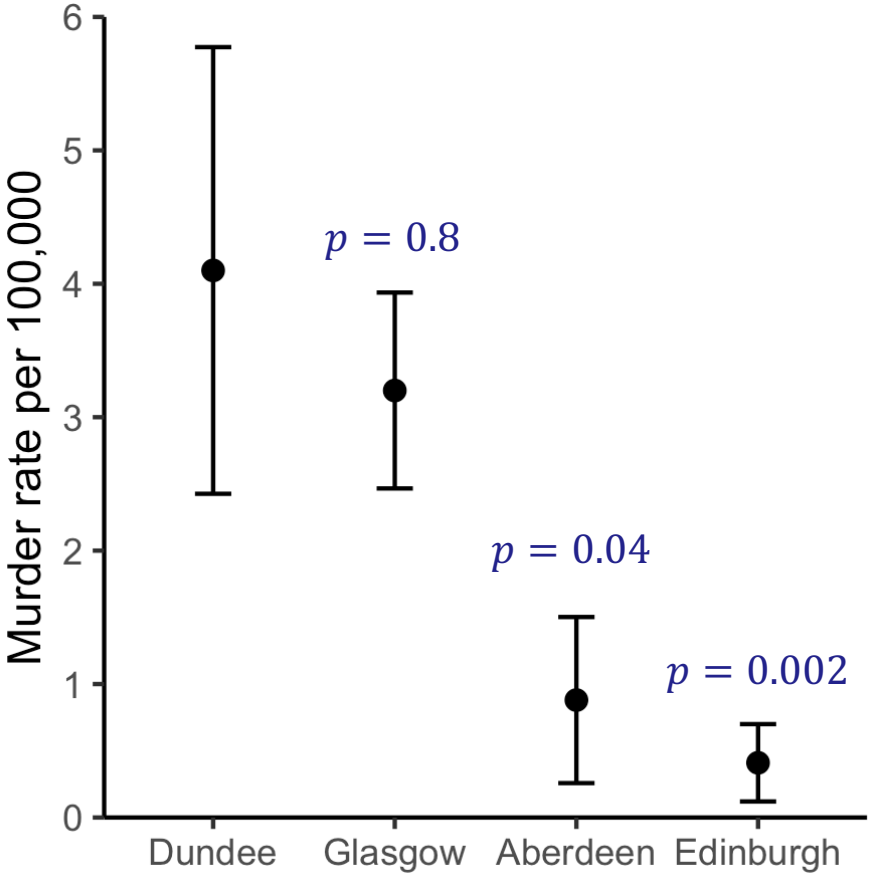
95% confidence intervals (Lecture 4)

p-values from chi-square test vs Dundee



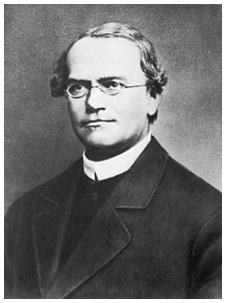
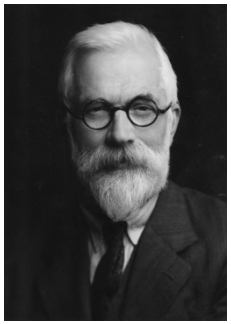
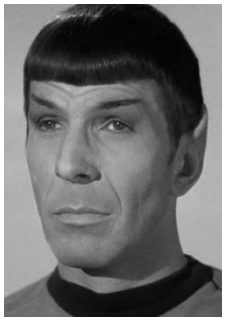
Measurement errors: summary

- Random measurement errors are expected to be normally distributed
- Some errors can be estimated directly
  - reading (scale, gauge, digital read-out)
  - counting
- Other uncertainties require replicates (a sample)
  - this introduces sampling error

Population and sample

Population and sample

Sample selection

- Terms nicked from social sciences
- Most biological experiments involve sample selection
- Terms “population” and “sample” are not always literal

What is a sample?

- The term “sample” has different meanings in biology and statistics

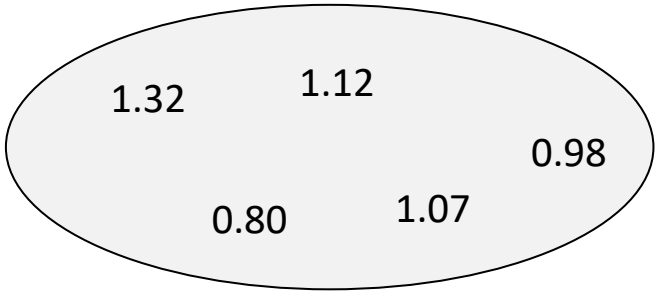
- **Biology**: sample is a specimen, e.g., a cell culture you want to analyse

- **Statistics**: sample is (usually) a set of numbers (measurements)
- In these talks: $x_1, x_2, \ldots, x_n$

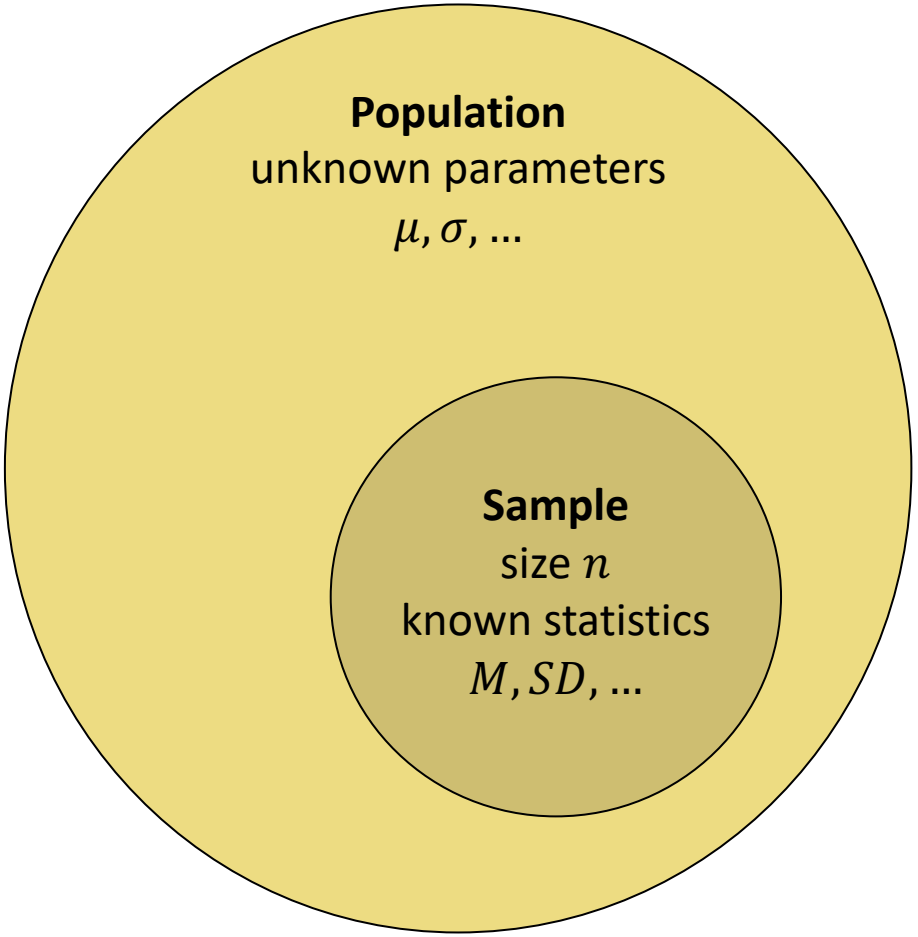
biological samples
(specimens)

quantification

Statistical sample (set of numbers)



Population and sample



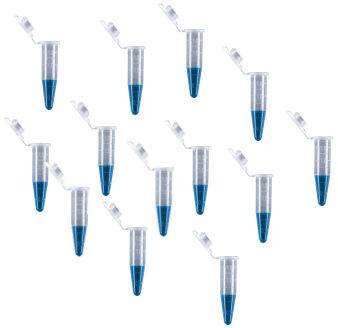
A **parameter** describes a population

A **statistical estimator** (statistic) describes a sample

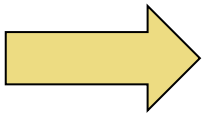
A statistical estimator approximates the corresponding parameter

Sampling uncertainty

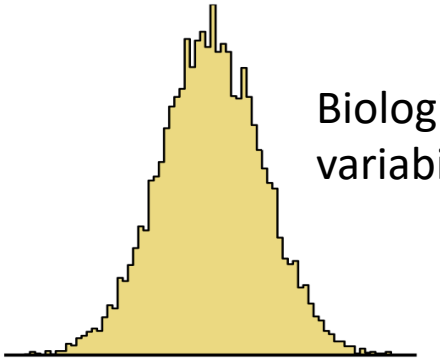
Population
all possible measurements



Experiment



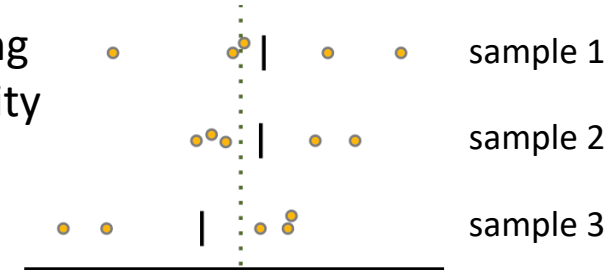
Sample
5 biological replicates



Biological variability

Measured quantity

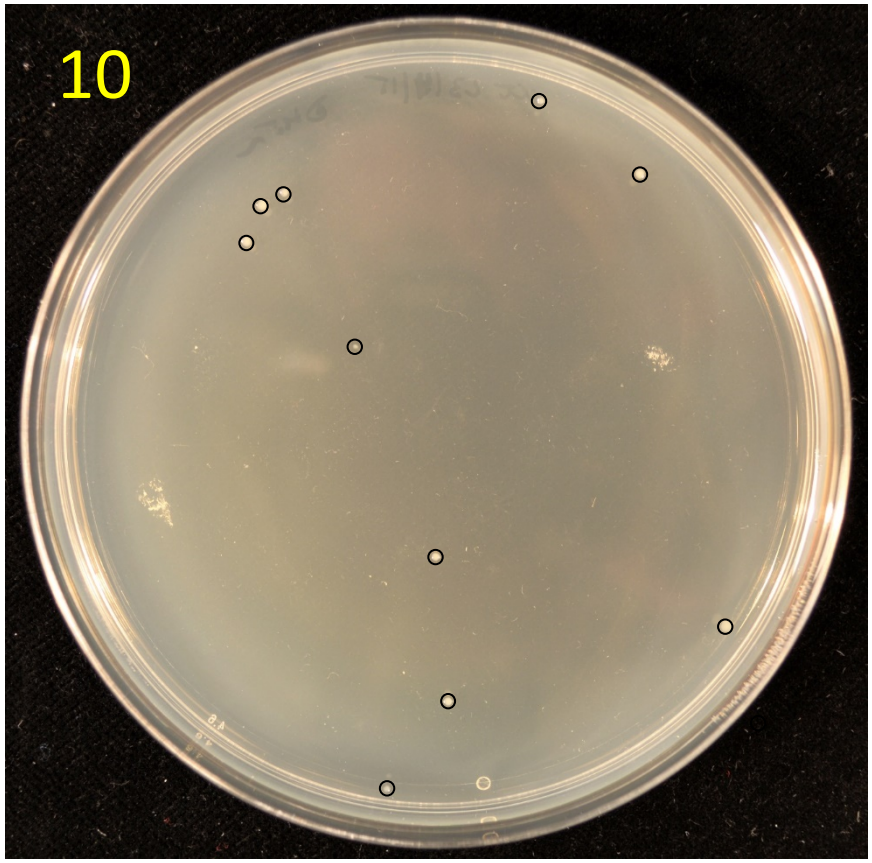
Sampling variability



Measured quantity

Sample size

Dilution plating experiment



10 colonies

What is the sample size?

$$n = 1$$

This sample consists of one measurement: $x_1 = 10$

Statistical estimators

"The average human has one breast and one testicle"

Des MacHale

What is a statistical estimator?

"Right and lawful rood*" from *Geometrei*, by Jacob Köbel (Frankfurt 1575)

*rood – a unit of measure equal to 16 feet

Stand at the door of a church on a Sunday and bid 16 men to stop, tall ones and small ones, as they happen to pass out when the service is finished; then make them put their left feet one behind the other, and the length thus obtained shall be a right and lawful rood to measure and survey the land with, and the 16th part of it shall be the right and lawful foot.

Over 400 years ago Köbel:

- introduced random sampling from a population
- required a representative sample
- defined standardized units of measure
- used 16 replicates to minimize random error
- calculated an estimator: the sample mean

Example

- Weight of 7 mice
- This is a **sample**
- We can find
  - mean = 19.2 g
  - median = 18.7 g
  - standard deviation = 4.4 g
  - standard error = 1.7 g
  - interquartile range = 6.0 g
- These are examples of **statistical estimators**

No.	Weight (g)
1	13.6
2	16.1
3	25.1
4	24.8
5	16.6
6	19.8
7	18.7

Statistical estimators

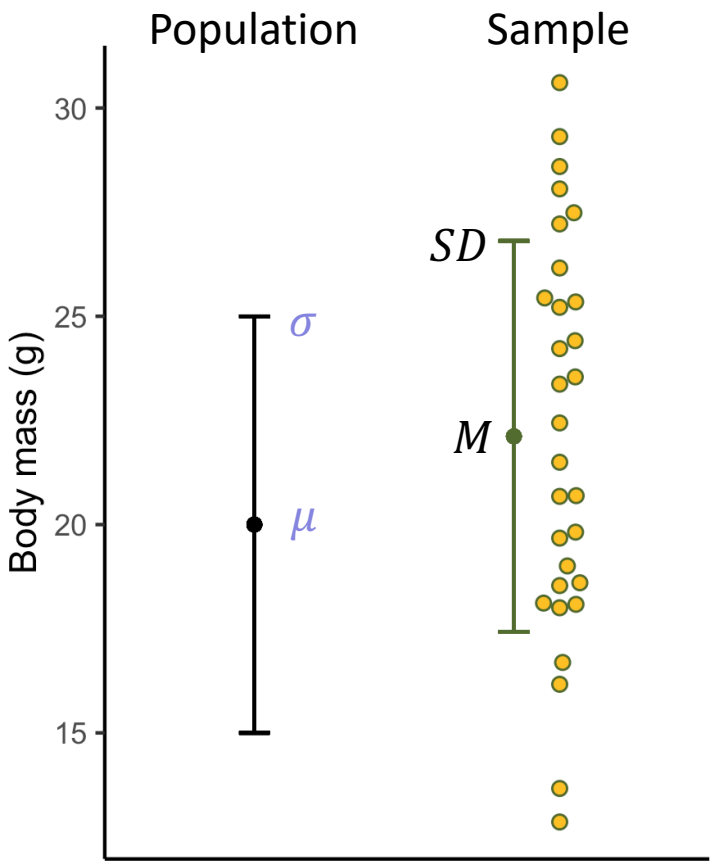
- Statistical estimator is a sample attribute used to estimate a population parameter

- From a sample $x_1, x_2, \ldots, x_n$ we can find

$$M = \frac{1}{n}\sum_{i=1}^{n} x_i$$ mean

$$SD = \sqrt{\frac{1}{n-1}\sum_{i=1}^{n}(x_i - M)^2}$$ standard deviation

median, proportion, correlation, …



- $n = 30$
- $M = 22.1$ g
- $SD = 4.7$ g
- $SE = 0.86$ g

$M = (22.1 \pm 0.9)$ g

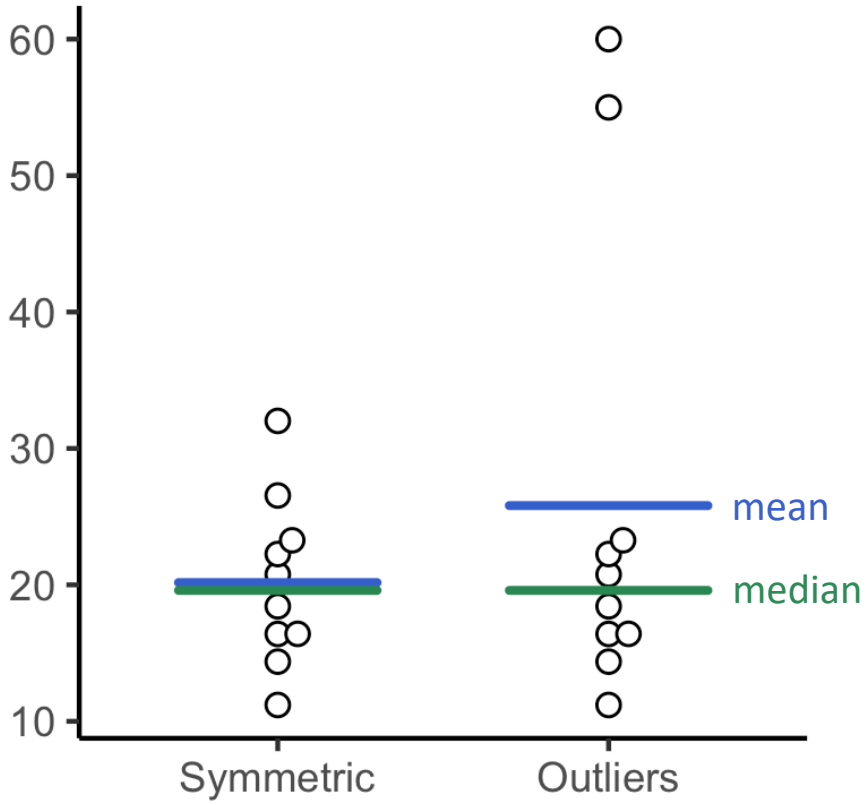
Mean vs median

Median

- More appropriate for skewed distributions
- Not sensitive to outliers

Mean

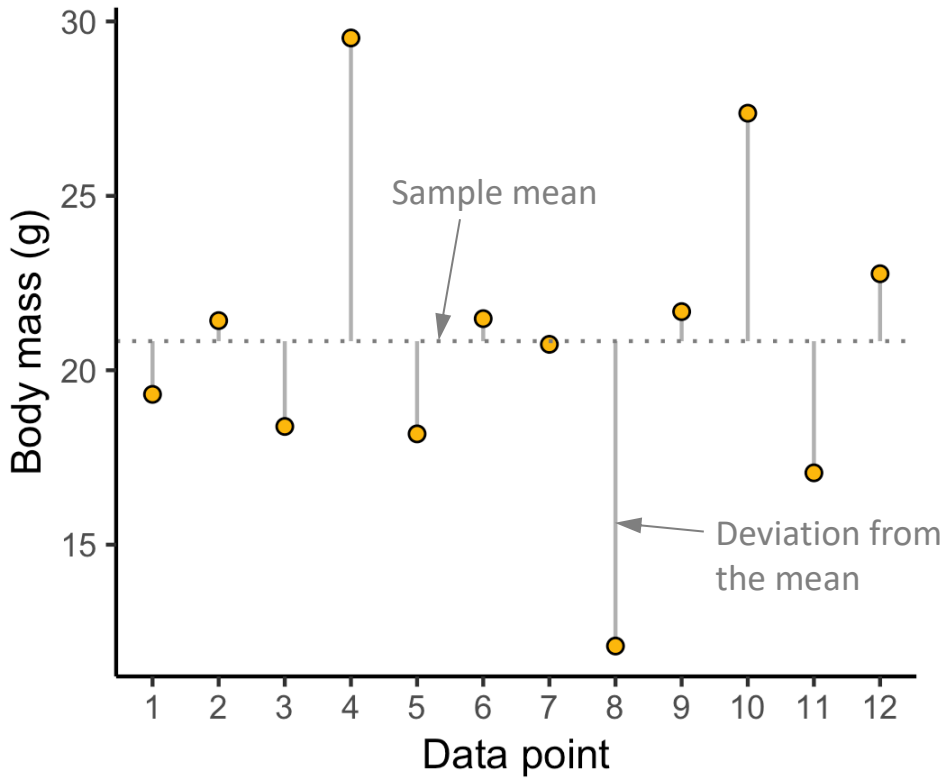
- Better estimate of the central value
- Statistical tests on the mean (e.g. t-test) are more power full than non-parametric tests



- If your data are symmetric, use mean

Standard deviation

- Standard deviation is a measure of spread of data points
- Idea:
  - calculate the mean
  - find deviations from the mean
  - get rid of negative signs
  - combine them together



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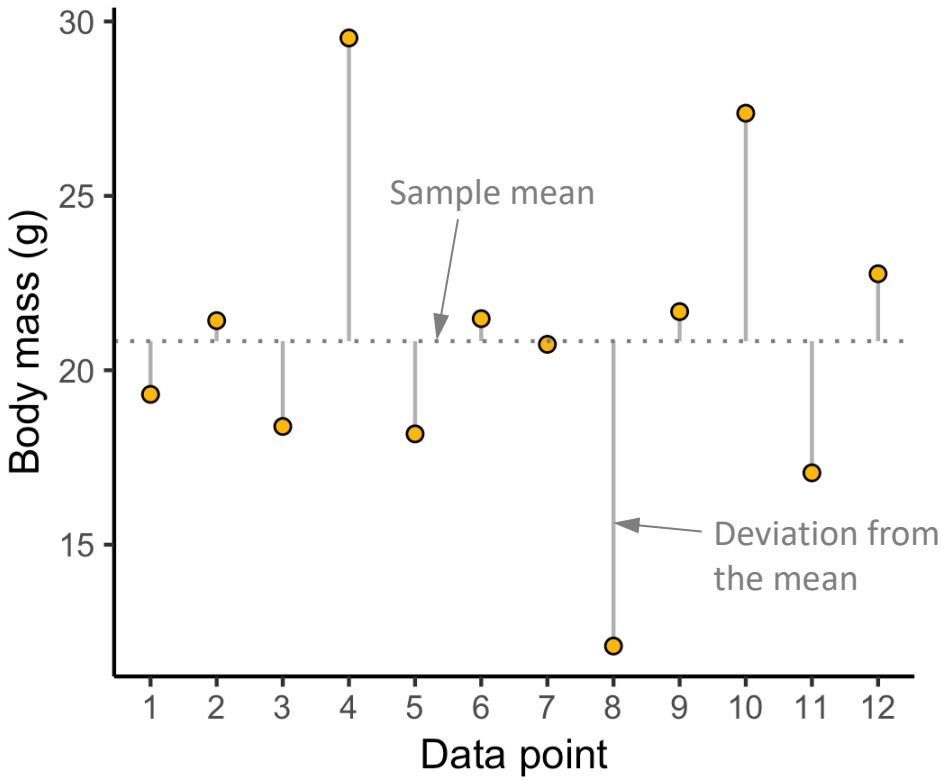


- Standard deviation of $x_1, x_2, \ldots, x_n$

$$SD_n = \sqrt{\frac{1}{n}\sum_i (x_i - M)^2}$$

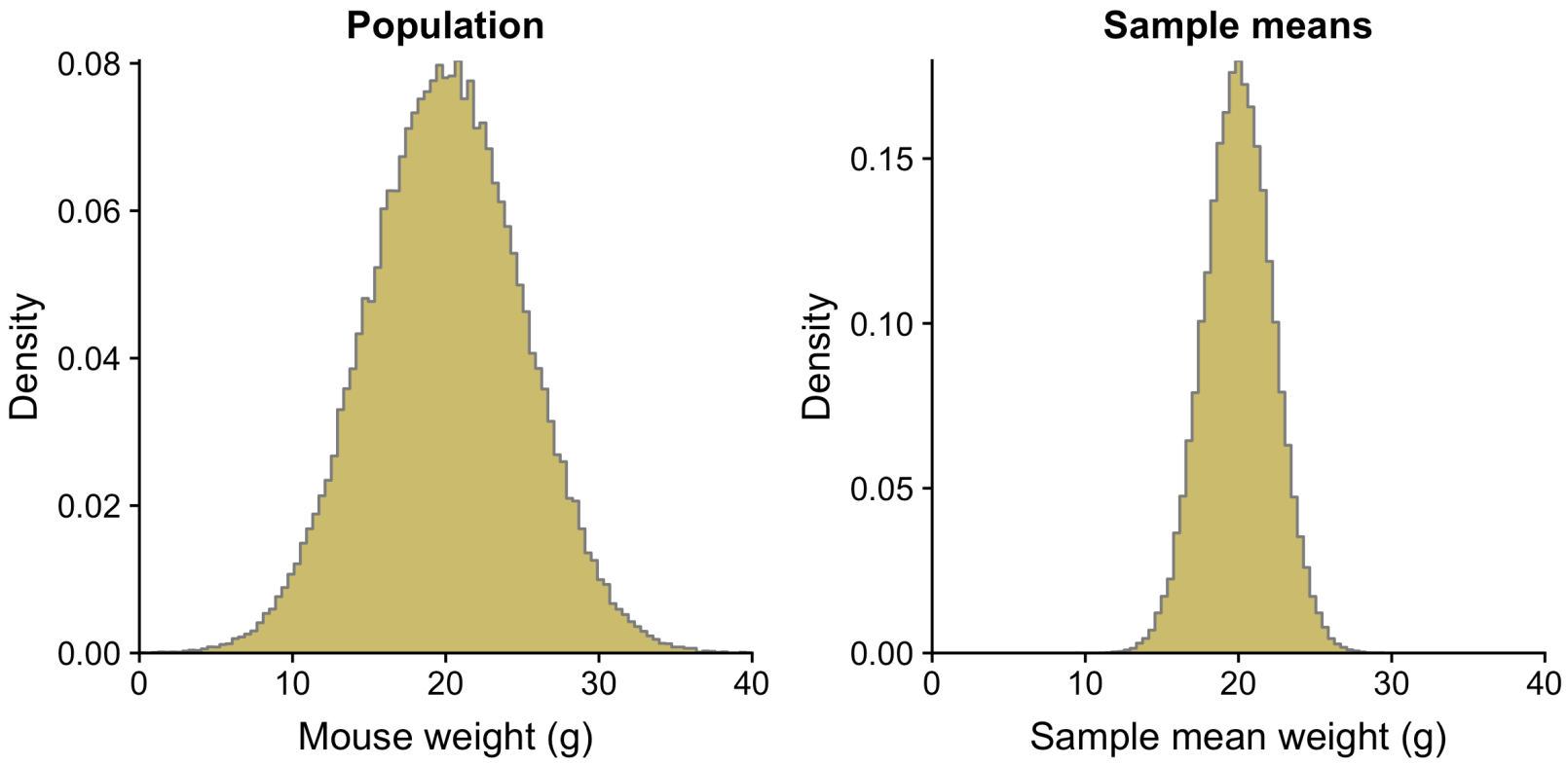
$$SD_{n-1} = \sqrt{\frac{1}{n-1}\sum_i (x_i - M)^2}$$

SD^2_{n-1} estimates true variance better than SD^2_n

Standard error of the mean

Sampling distribution

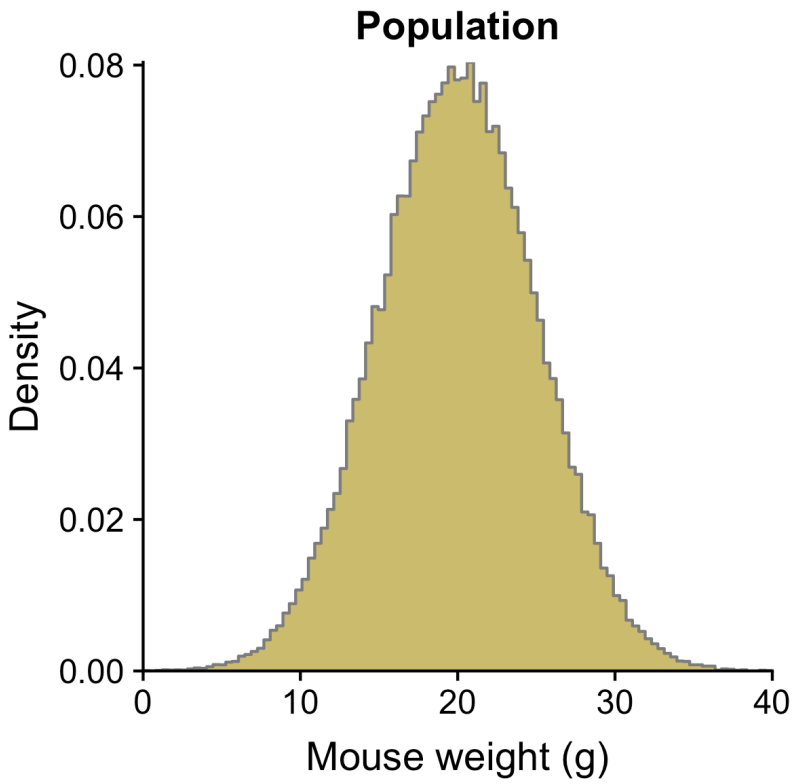
Population of mice with normal body weight: $\mu = 20$ g, $\sigma = 5$ g
Draw lots of samples of size $n = 5$

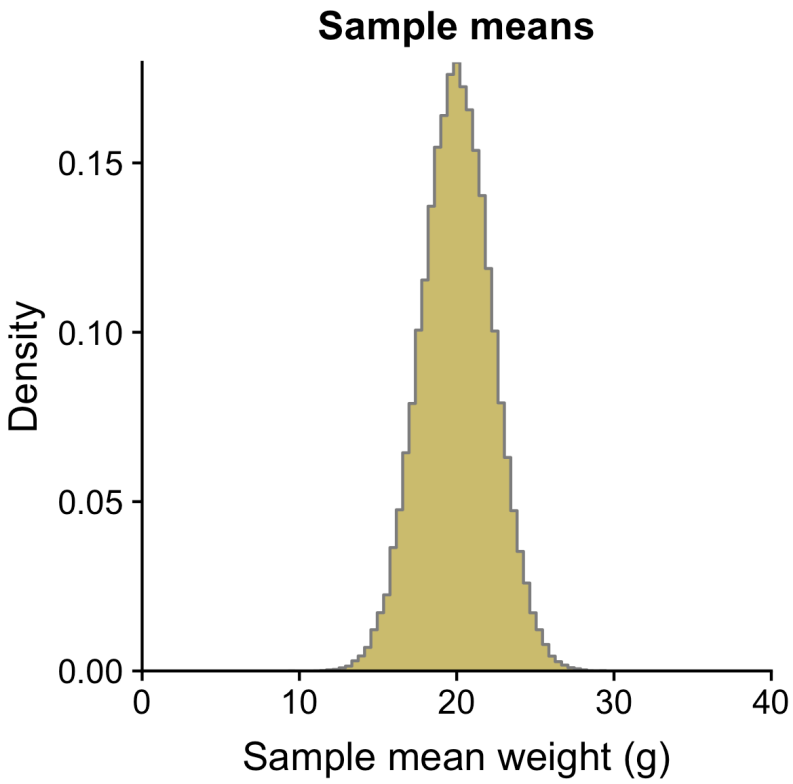


Central limit theorem

mean μ
standard deviation σ

mean μ
standard deviation $\frac{\sigma}{\sqrt{n}}$





Standard error of the mean

Hypothetical experiment

- 100,000 samples of 5 mice
- Build a distribution of sample means
- Width of this distribution is the true uncertainty of the mean

$$\sigma_m = \frac{\sigma}{\sqrt{n}} = 2.2 \text{ g}$$

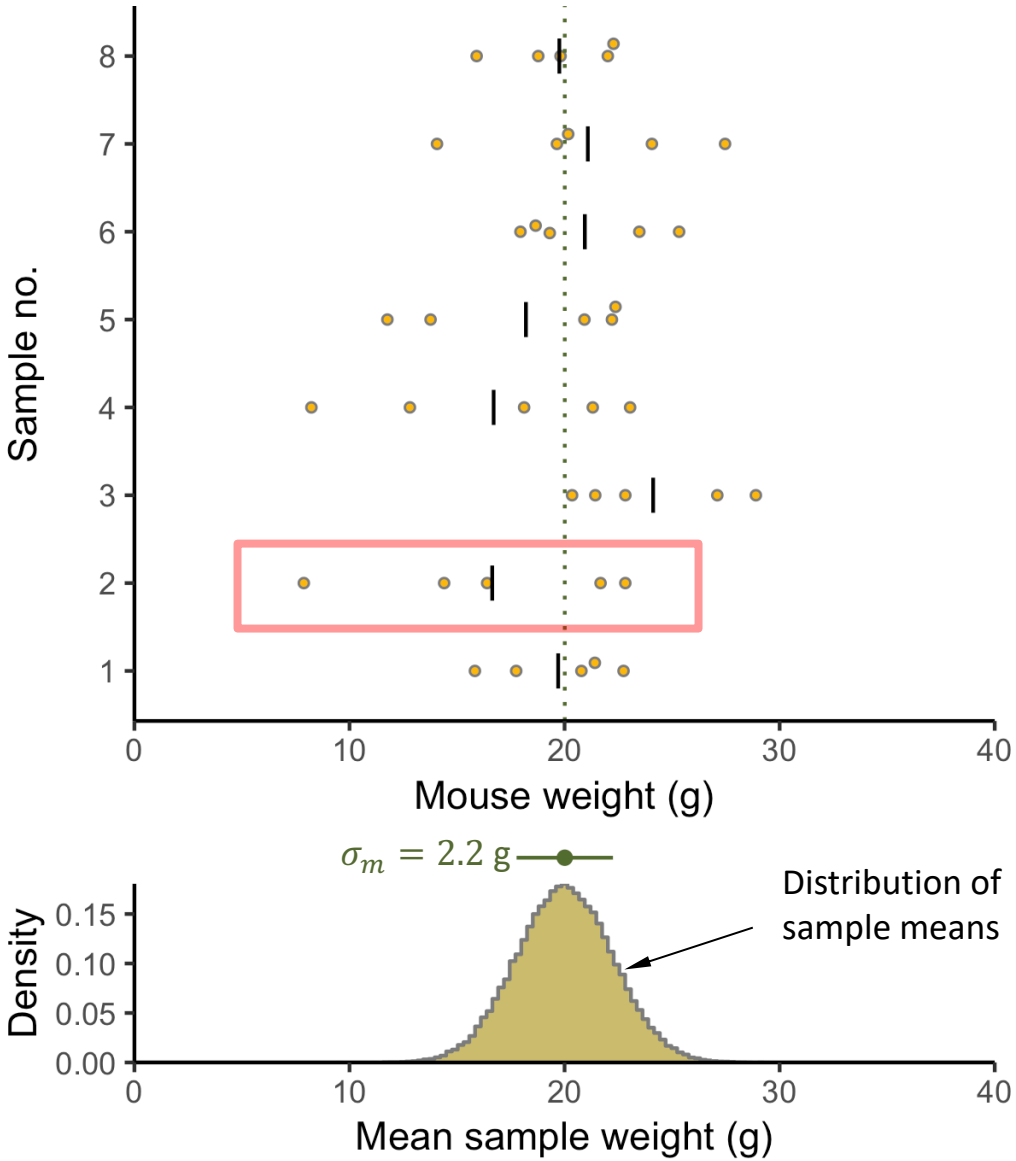
Real experiment

- 5 mice
- Measure body mass:

  7.9, 14.4, 16.4, 21.7, 22.8 g
- Find standard error

$$SE = \frac{SD}{\sqrt{n}} = 2.7 \text{ g}$$

SE is an approximation of σ_m



Standard error of the mean

Hypothetical experiment

- 100,000 samples of 30 mice
- Build a distribution of sample means
- Width of this distribution is the true uncertainty of the mean

$$\sigma_m = \frac{\sigma}{\sqrt{n}} = 0.9 \text{ g}$$

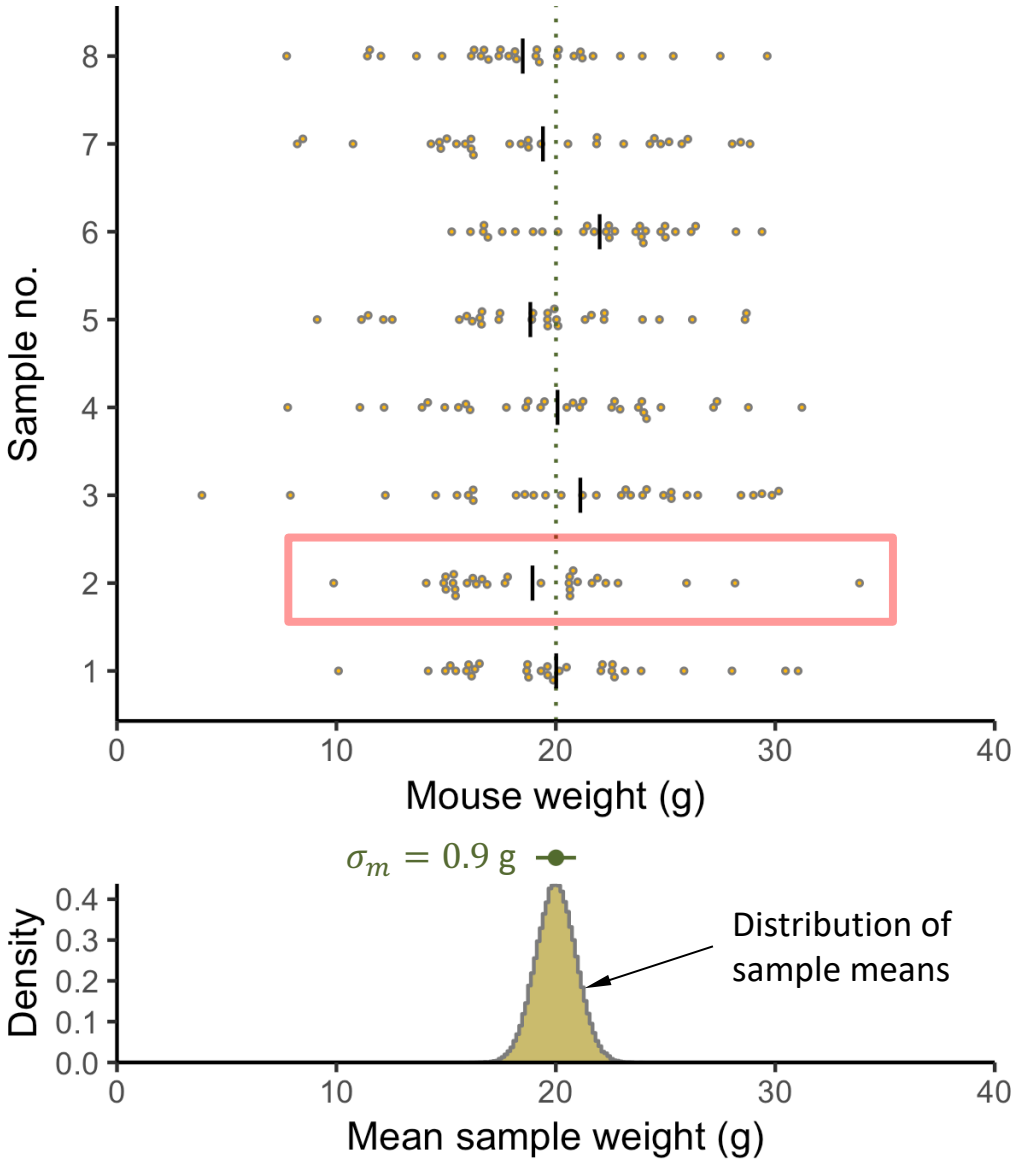
Real experiment

- 30 mice
- Measure body mass:

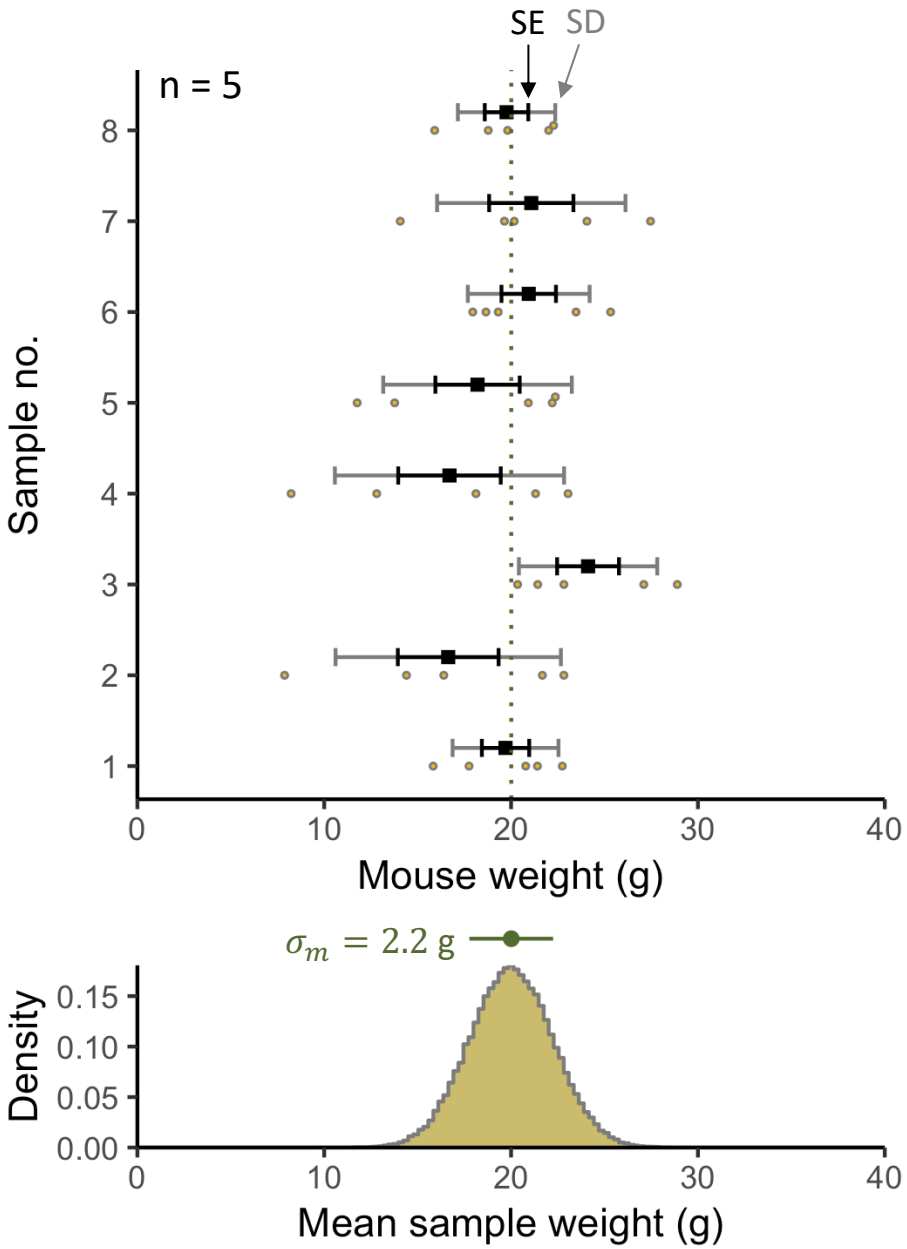
  9.9, 14.9, …, 33.8 g
- Find standard error

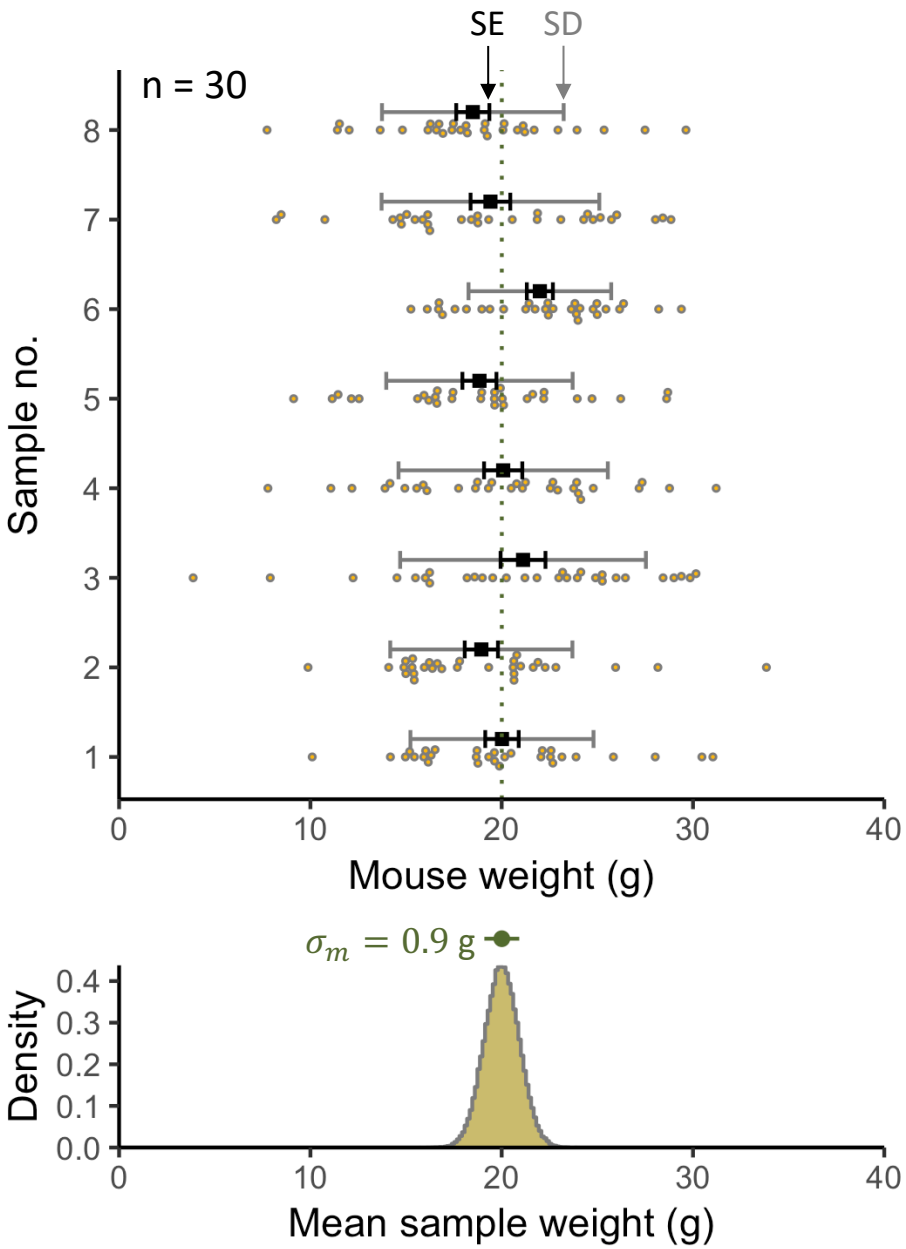
$$SE = \frac{SD}{\sqrt{n}} = 0.87 \text{ g}$$

SE is an approximation of σ_m



Standard error of the mean

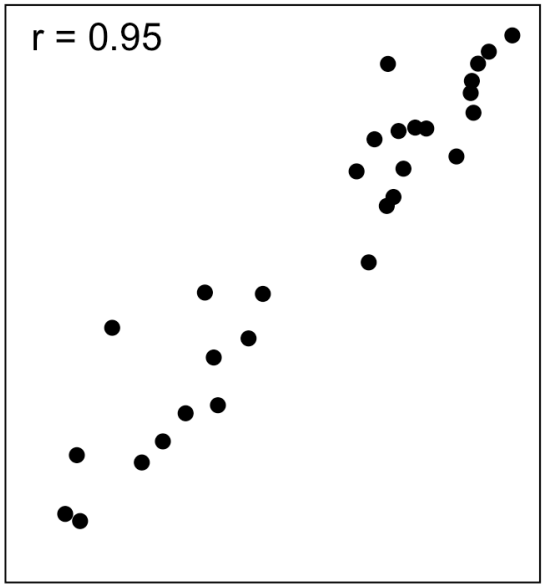


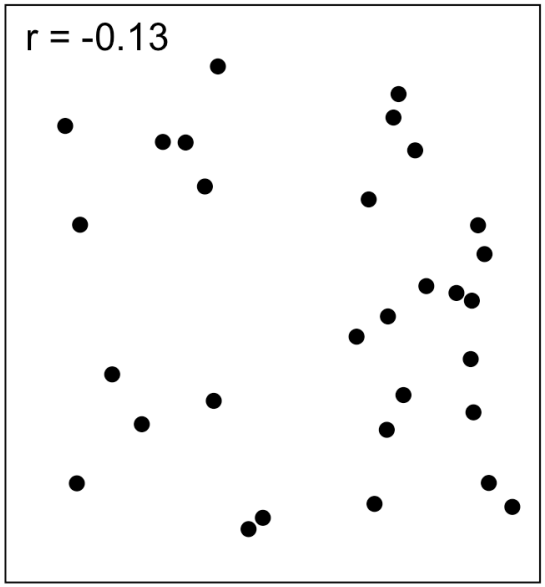


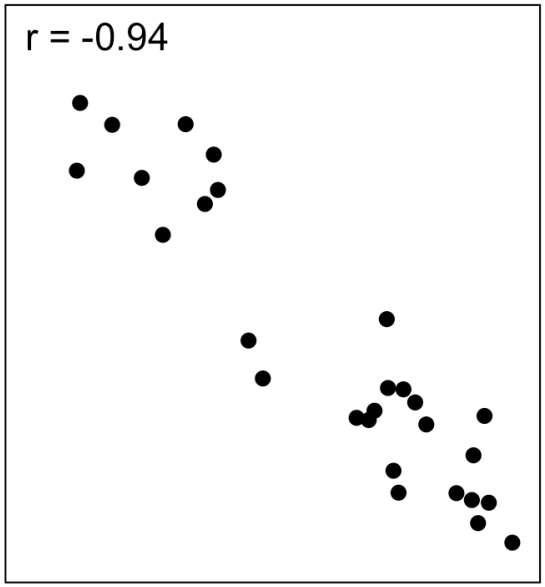
Standard deviation and standard error

Standard deviation	Standard error
$SD = \sqrt{\frac{1}{n-1}\sum_i (x_i - M)^2}$	$SE = \frac{SD}{\sqrt{n}}$
Measure of dispersion in the sample	Error of the mean
Estimates the true standard deviation in the population, σ	Estimates the width (standard deviation) of the distribution of the sample means
Does not depend on sample size	Gets smaller with increasing sample size

Correlation coefficient







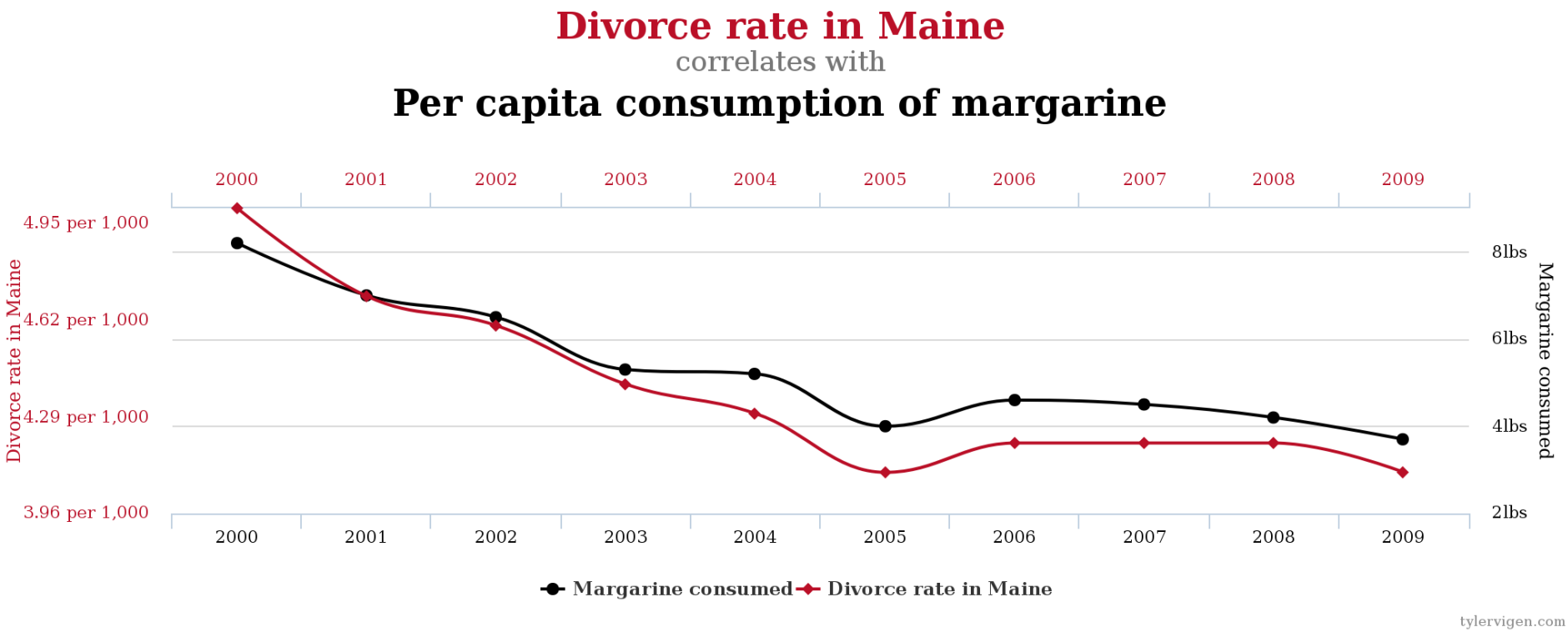
- Two samples: $x_1, x_2, \ldots, x_n$ and $y_1, y_2, \ldots, y_n$

$$r = \frac{1}{n-1}\sum_{i=1}^{n}\left(\frac{x_i - M_x}{SD_x}\right)\left(\frac{y_i - M_y}{SD_y}\right) = \frac{1}{n-1}\sum_{i=1}^{n} Z_{xi}Z_{yi}$$

where Z is a "Z-score"

Correlation doesn't mean causation!

$$r = 0.993$$



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Statistical estimators

Central point
Mean
Geometric mean
Harmonic mean
Median
Mode
Trimmed mean

Dispersion
Variance
Standard deviation
Standard error
Mean deviation
Range
Interquartile range
Mean difference

Symmetry
Skewness
Kurtosis

Dependence
Pearson's correlation
Rank correlation
Distance

Hand-outs available at
https://dag.compbio.dundee.ac.uk/training/Statistics_lectures.html