Two-Group Hypothesis Tests: Excel 2013 T-TEST Command

by Milo Schield

Member: International Statistical Institute US Rep: International Statistical Literacy Project Director, W. M. Keck Statistical Literacy Project

> Slides and audio at: www.StatLit.org/ pdf/T-TEST-Command-Excel-2013-6up.pdf

Excel T-TEST Command

Purpose: Calculate likelihood (p-value) of getting the observed difference in two sample means (or more extreme) by chance in random samples – assuming there is no difference in the two population means (the Null Hypothesis).

Four Inputs:

- 1) Array or range of two samples. 2) Alpha cutoff.
- 3) Tails: 1 (Excel matches Alternate with sample means) or 2.
- 4) Type of T-TEST. 1 dependent, matched subjects.
 2: population variances unknown but equal. [Often true]
 3: population variances unknown & unequal. [Conservative]

Use this data: B1:I241

Data for Q1-Q4 (B-E) is Binary: 0=No, 1=Yes. Data for Q5-Q6 (F-G) is Ordinal (discrete): 1-5. Data for Q7-Q8 (H-I) is Quantitative (ratio).

| | А | В | C | U | E | r | G | н | |
|---|----|----|----|----|----|----|----|----|----|
| 1 | ID | Q1 | Q2 | Q3 | Q4 | Q5 | Q6 | Q7 | Q8 |
| 2 | 1 | 0 | 1 | 0 | 0 | 3 | 5 | 67 | 5 |
| 3 | 2 | 0 | 1 | 0 | 1 | 4 | 1 | 62 | 4 |
| 4 | 3 | 0 | 1 | 0 | 1 | 3 | 4 | 60 | 5 |
| 5 | 4 | 0 | 1 | 1 | 0 | 4 | 5 | 60 | 4 |
| 6 | 5 | 0 | 0 | 1 | 0 | 3 | 1 | 71 | 3 |

Excel instructions and data at: www.StatLit.org/xls/2012Isaacson240Data.xls

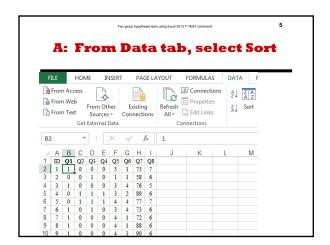
Approach

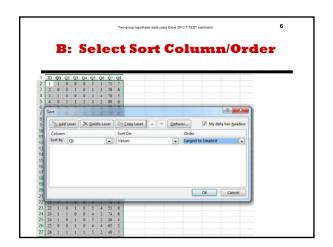
Excel's two-population T-Test command requires that the data be "stacked" (separated into two groups) by the value of the predictor. Predictor must be binary.

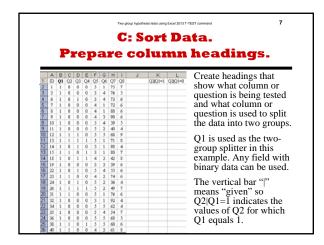
If the binary predictor is the answer to Q1, then *the entire* data set must be sorted by Q1.

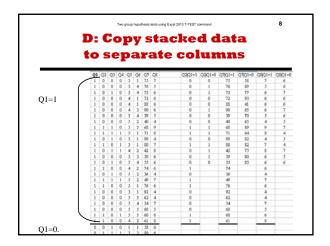
The Excel "Sort" requires that the entire data set be selected **before** invoking the sort command. A common mistake is to sort just a single column rather than the entire dataset.

Unfortunately Excel does not have a "stacked" or conditional T-Test. The T-Test command will not automatically update p-values if data is changed.











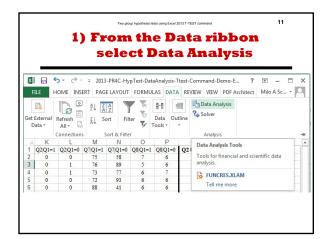
If "Data Analysis" is not shown on Data tab, install it.

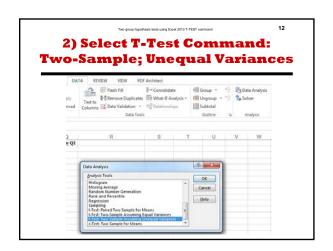
- Excel 2010/13: From File menu, select Options/Add-Ins.
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- Excel 2003 If "Data Analysis Toolpak" is not shown under Tools menu, install it. From TOOLS menu, select ADD-INS.

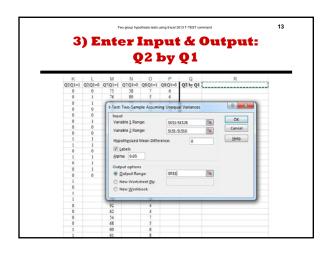
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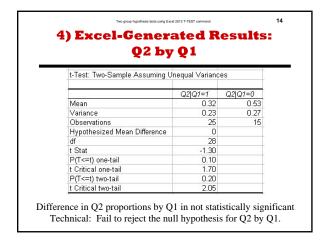
T-TEST Command Procedure Given Separated Data

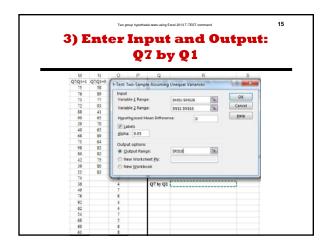
- 1: From Tool Menu, select "Data Analysis".
- 2: From Data Analysis window, select "t-test: Two-sample with unequal variances".
- 3: From associated window, enter inputs and outputs.
- 4. Obtain results of t-test.

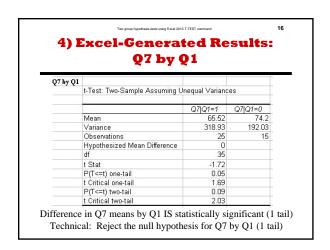




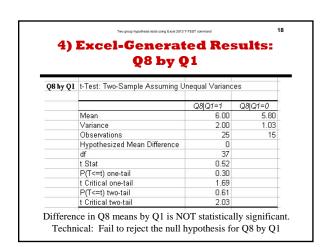












Two group hypothesis tests using Excel 2013 T-TEST commar

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Summary

In a one-tailed test, T-TEST always tests whether the positive difference between the larger sample statistic and the smaller is statistically-significant.

"Reject the null hypothesis" and "Failure to reject the null hypothesis" are technical conclusions.

"A difference IS [or IS NOT] statistically significant" is a less-technical conclusion.

Use the less-technical expressions for everyday communication.

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| | Α | В | С | D | E | F | G | Н | 1 |
|---|----|----|----|----|----|----|----|----|----|
| 1 | ID | Q1 | Q2 | Q3 | Q4 | Q5 | Q6 | Q7 | Q8 |
| 2 | 1 | 0 | 1 | 0 | 0 | 3 | 5 | 67 | 5 |
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Approach

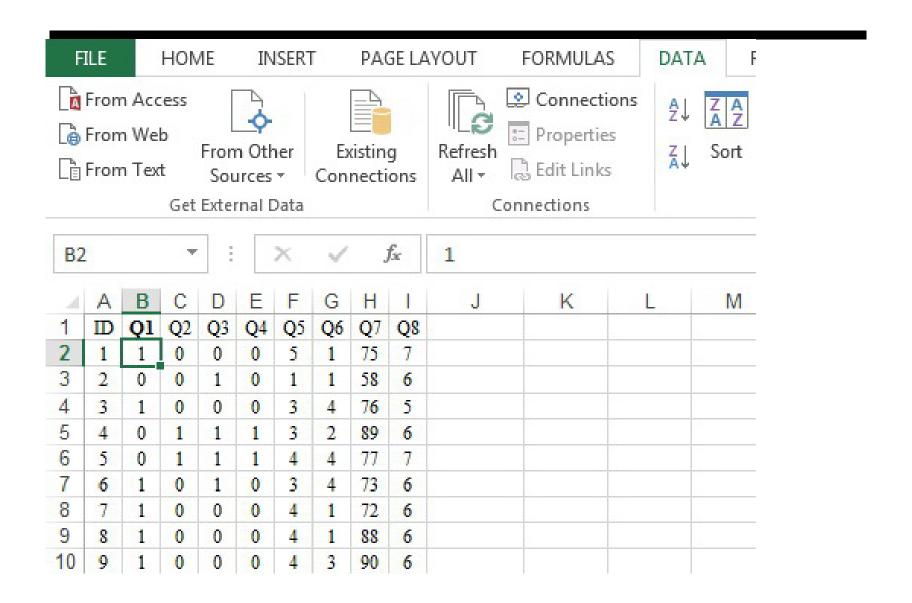
Excel's two-population T-Test command requires that the data be "stacked" (separated into two groups) by the value of the predictor. Predictor must be binary.

If the binary predictor is the answer to Q1, then *the entire* data set must be sorted by Q1.

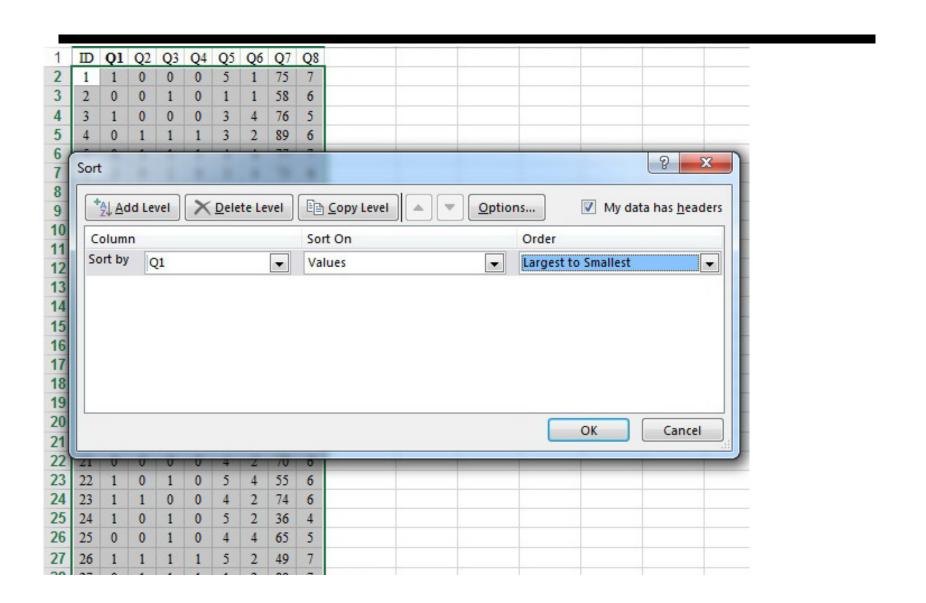
The Excel "Sort" requires that the entire data set be selected **before** invoking the sort command. A common mistake is to sort just a single column rather than the entire dataset.

Unfortunately Excel does not have a "stacked" or conditional T-Test. The T-Test command will not automatically update p-values if data is changed.

A: From Data tab, select Sort



B: Select Sort Column/Order



C: Sort Data. Prepare column headings.

| | Α | В | С | D | E | F | G | Н | 1 | J | K | L |
|----|----|----|----|----|----|----|----|----|----|---|---------|---------|
| 1 | ID | Q1 | Q2 | Q3 | Q4 | Q5 | Q6 | Q7 | Q8 | | Q2 Q1=1 | Q2 Q1=0 |
| 3 | 1 | 1 | 0 | 0 | 0 | 5 | 1 | 75 | 7 | | | |
| | 3 | 1 | 0 | 0 | 0 | 3 | 4 | 76 | 5 | | | |
| 4 | 6 | 1 | 0 | 1 | 0 | 3 | 4 | 73 | 6 | | | |
| 5 | 7 | 1 | 0 | 0 | 0 | 4 | 1 | 72 | 6 | | | |
| 6 | 8 | 1 | 0 | 0 | 0 | 4 | 1 | 88 | 6 | | | |
| 7 | 9 | 1 | 0 | 0 | 0 | 4 | 3 | 90 | 6 | | | |
| 8 | 10 | 1 | 0 | 0 | 0 | 3 | 4 | 39 | 5 | | | |
| 9 | 11 | 1 | 0 | 0 | 0 | 5 | 2 | 40 | 4 | | | |
| 10 | 12 | 1 | 1 | 1 | 0 | 5 | 5 | 68 | 9 | | | |
| 11 | 13 | 1 | 1 | 1 | 1 | 5 | 1 | 71 | 8 | | | |
| 12 | 14 | 1 | 0 | 1 | 0 | 3 | 1 | 98 | 4 | | | |
| 13 | 15 | 1 | 1 | 0 | 1 | 3 | 1 | 80 | 7 | | | |
| 14 | 18 | 1 | 0 | 1 | 1 | 4 | 2 | 42 | 8 | | | |
| 15 | 19 | 1 | 0 | 0 | 0 | 3 | 3 | 39 | 6 | | | |
| 16 | 22 | 1 | 0 | 1 | 0 | 5 | 4 | 55 | 6 | | | |
| 17 | 23 | 1 | 1 | 0 | 0 | 4 | 2 | 74 | 6 | | | |
| 18 | 24 | 1 | 0 | 1 | 0 | 5 | 2 | 36 | 4 | | | |
| 19 | 26 | 1 | 1 | 1 | 1 | 5 | 2 | 49 | 7 | | | |
| 20 | 31 | 1 | 1 | 0 | 0 | 5 | 1 | 76 | 6 | | | |
| 21 | 32 | 1 | 0 | 0 | 0 | 3 | 1 | 92 | 4 | | | |
| 22 | 34 | 1 | 0 | 0 | 0 | 5 | 5 | 62 | 4 | | | |
| 23 | 35 | 1 | 0 | 0 | 0 | 5 | 4 | 54 | 7 | | | |
| 24 | 36 | 1 | 0 | 0 | 0 | 5 | 5 | 68 | 5 | | | |
| 25 | 38 | 1 | 1 | 0 | 1 | 5 | 5 | 60 | 6 | | | |
| 26 | 40 | 1 | 1 | 0 | 0 | 4 | 2 | 61 | 8 | | | |

Create headings that show what column or question is being tested and what column or question is used to split the data into two groups.

Q1 is used as the twogroup splitter in this example. Any field with binary data can be used.

The vertical bar "|" means "given" so Q2|Q1=1 indicates the values of Q2 for which Q1 equals 1.

D: Copy stacked data to separate columns

Q1=1

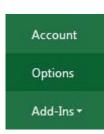
| | Q1 | Q2 | Q3 | Q4 | Q5 | Q6 | Q7 | Q8 | Q2 Q1=1 | Q2 Q1=0 | Q7 Q1=1 | Q7 Q1=0 | Q8 Q1=1 | Q8 Q1=0 |
|---|----|-----|----|----|----|----|----|----|---------|------------|---------|---------|---------|---------|
| | 1 | 0 | 0 | 0 | 5 | 1 | 75 | 7 | 0 | 0 | 75 | 58 | 7 | 6 |
| | 1 | 0 | 0 | 0 | 3 | 4 | 76 | 5 | 0 | 1 | 76 | 89 | 5 | 6 |
| | 1 | 0 | 1 | 0 | 3 | 4 | 73 | 6 | 0 | 1 | 73 | 77 | 6 | 7 |
| | 1 | 0 | 0 | 0 | 4 | 1 | 72 | 6 | 0 | 0 | 72 | 93 | 6 | 6 |
| | 1 | 0 | 0 | 0 | 4 | 1 | 88 | 6 | 0 | 0 | 88 | 41 | 6 | 6 |
| | 1 | 0 | 0 | 0 | 4 | 3 | 90 | 6 | 0 | 1 | 90 | 65 | 6 | 7 |
| | 1 | 0 | 0 | 0 | 3 | 4 | 39 | 5 | 0 | 0 | 39 | 70 | 5 | 6 |
| | 1 | 0 | 0 | 0 | 5 | 2 | 40 | 4 | 0 | 0 | 40 | 65 | 4 | 5 |
| | 1 | 1 | 1 | 0 | 5 | 5 | 68 | 9 | 1 | 1 | 68 | 89 | 9 | 7 |
| | 1 | 1 | 1 | 1 | 5 | 1 | 71 | 8 | 1 | 1 | 71 | 64 | 8 | 4 |
| | 1 | 0 | 1 | 0 | 3 | 1 | 98 | 4 | 0 | 0 | 98 | 82 | 4 | 5 |
| | 1 | 1 | 0 | 1 | 3 | 1 | 80 | 7 | 1 | 1 | 80 | 82 | 7 | 4 |
| | 1 | 0 | 1 | 1 | 4 | 2 | 42 | 8 | 0 | 1 | 42 | 75 | 8 | 7 |
| | 1 | 0 | 0 | 0 | 3 | 3 | 39 | 6 | 0 | 1 | 39 | 80 | 6 | 5 |
| | 1 | 0 | 1 | 0 | 5 | 4 | 55 | 6 | 0 | 0 | 55 | 83 | 6 | 6 |
| | 1 | 1 | 0 | 0 | 4 | 2 | 74 | 6 | 1 | | 74 | | 6 | |
| | 1 | 0 | 1 | 0 | 5 | 2 | 36 | 4 | 0 | | 36 | | 4 | |
| | 1 | 1 | 1 | 1 | 5 | 2 | 49 | 7 | 1 | | 49 | | 7 | |
| | 1 | 1 | 0 | 0 | 5 | 1 | 76 | 6 | 1 | | 76 | | 6 | |
| | 1 | 0 | 0 | 0 | 3 | 1 | 92 | 4 | 0 | | 92 | | 4 | |
| | 1 | 0 | 0 | 0 | 5 | 5 | 62 | 4 | 0 | | 62 | | 4 | |
| | 1 | 0 | 0 | 0 | 5 | 4 | 54 | 7 | 0 | | 54 | | 7 | |
| | 1 | 0 | 0 | 0 | 5 | 5 | 68 | 5 | 0 | | 68 | | 5 | |
| | 1 | 1 | 0 | 1 | 5 | 5 | 60 | 6 | 1 | | 60 | | 6 | |
| | 4 | . 1 | 0 | 0 | 4 | 2 | 61 | 8 | 1 | N. Company | 61 | | 8 | |
| 1 | 0 | 0 | 1 | 0 | 1 | 1 | 58 | 6 | | | | | | |
| | 0 | 1 | 1 | 1 | 3 | 2 | 89 | 6 | | | | | | |

Q1=0.

[E: If needed,] Enable Data-Analysis Toolpak

If "Data Analysis" is not shown on Data tab, install it.

• Excel 2010/13: From File menu, select Options/Add-Ins.



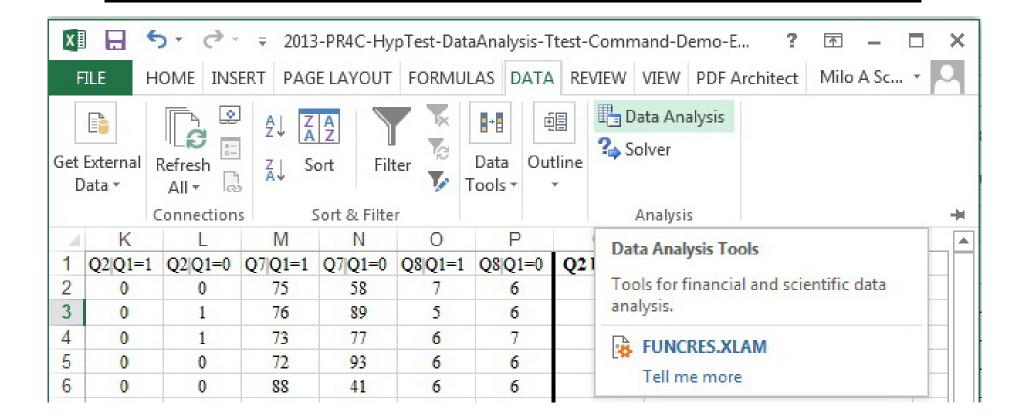
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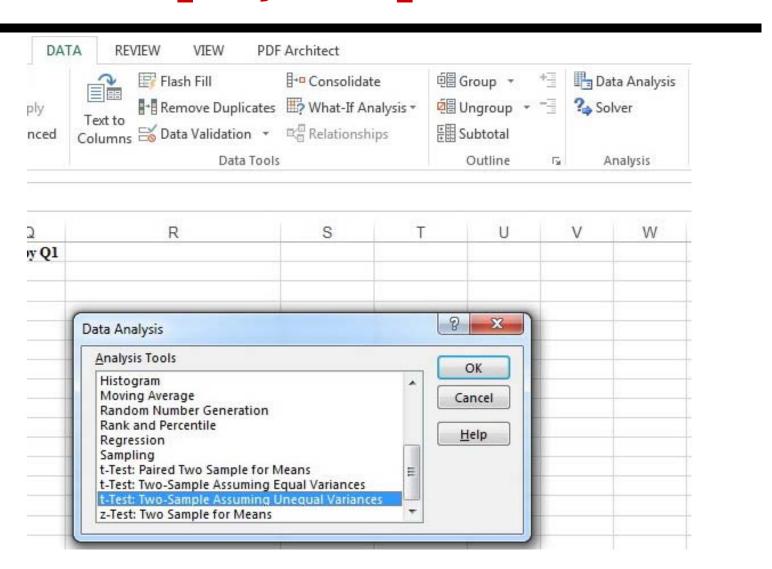
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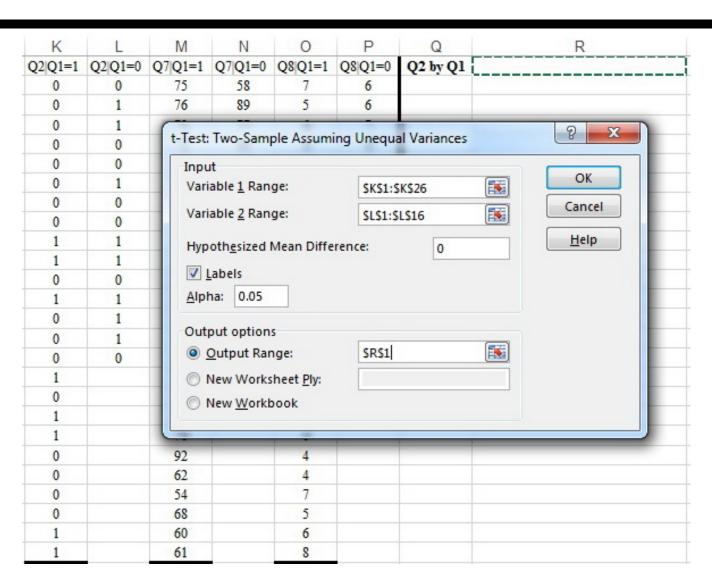
1) From the Data ribbon select Data Analysis



2) Select T-Test Command: Two-Sample; Unequal Variances



3) Enter Input & Output: Q2 by Q1

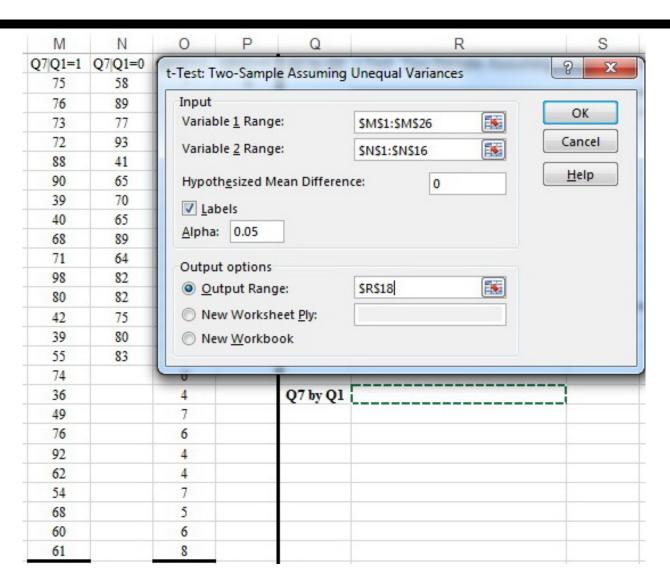


4) Excel-Generated Results: Q2 by Q1

| | Q2 Q1=1 | Q2 Q1=0 |
|------------------------------|---------|---------|
| Mean | 0.32 | 0.53 |
| Variance | 0.23 | 0.27 |
| Observations | 25 | 15 |
| Hypothesized Mean Difference | 0 | |
| df | 28 | |
| t Stat | -1.30 | |
| P(T<=t) one-tail | 0.10 | |
| t Critical one-tail | 1.70 | |
| P(T<=t) two-tail | 0.20 | |
| t Critical two-tail | 2.05 | |

Difference in Q2 proportions by Q1 in not statistically significant Technical: Fail to reject the null hypothesis for Q2 by Q1.

3) Enter Input and Output: Q7 by Q1

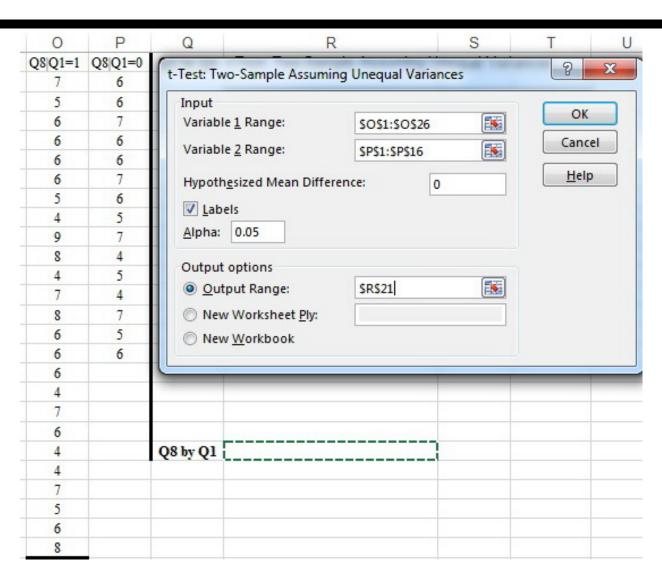


4) Excel-Generated Results: Q7 by Q1

| Q7 by Q1 | | | |
|----------|-------------------------------|----------------|---------|
| | t-Test: Two-Sample Assuming U | nequal Varianc | es |
| | | Q7 Q1=1 | Q7 Q1=0 |
| | Mean | 65.52 | 74.2 |
| | Variance | 318.93 | 192.03 |
| | Observations | 25 | 15 |
| | Hypothesized Mean Difference | 0 | |
| | df | 35 | |
| | t Stat | -1.72 | |
| | P(T<=t) one-tail | 0.05 | |
| | t Critical one-tail | 1.69 | |
| | P(T<=t) two-tail | 0.09 | |
| | t Critical two-tail | 2.03 | |

Difference in Q7 means by Q1 IS statistically significant (1 tail) Technical: Reject the null hypothesis for Q7 by Q1 (1 tail)

3) Enter Input and Output: Q8 by Q1



4) Excel-Generated Results: Q8 by Q1

| Q8 by Q1 | t-Test: Two-Sample Assuming Unequal Variances | | | | | | | | |
|----------|---|---------|---------|--|--|--|--|--|--|
| | | Q8 Q1=1 | Q8 Q1=0 | | | | | | |
| | Mean | 6.00 | 5.80 | | | | | | |
| | Variance | 2.00 | 1.03 | | | | | | |
| | Observations | 25 | 15 | | | | | | |
| | Hypothesized Mean Difference | 0 | | | | | | | |
| | df | 37 | | | | | | | |
| | t Stat | 0.52 | | | | | | | |
| | P(T<=t) one-tail | 0.30 | | | | | | | |
| | t Critical one-tail | 1.69 | | | | | | | |
| | P(T<=t) two-tail | 0.61 | | | | | | | |
| | t Critical two-tail | 2.03 | | | | | | | |

Difference in Q8 means by Q1 is NOT statistically significant. Technical: Fail to reject the null hypothesis for Q8 by Q1

Summary

In a one-tailed test, T-TEST always tests whether the positive difference between the larger sample statistic and the smaller is statistically-significant.

"Reject the null hypothesis" and "Failure to reject the null hypothesis" are technical conclusions.

"A difference IS [or IS NOT] statistically significant" is a less-technical conclusion.

Use the less-technical expressions for everyday communication.