Corpus Linguistics The Chi Square Test for Statistical Significance

Niko Schenk

Institut für England- und Amerikastudien Goethe-Universität Frankfurt am Main Winter Term 2015/2016

January 27, 2016

A D > A B > A B > A B >



2 Testing for Statistical Significance

- Binomial Distribution
- Chi Square Test



・ロ・・ (日・・ (日・・ (日・))

∃ <\0,0</p>

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:



3

A D > A B > A B > A B >

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

1 No normalization of the frequencies.

A D > A B > A B > A B >

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

O No **normalization** of the frequencies. (comparing equal population sizes?)

A D > A B > A B > A B >

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

- **O** No normalization of the frequencies. (comparing equal population sizes?)
- 2 Comparing *n*-grams of different length.

イロト イポト イヨト イヨト

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

- **()** No normalization of the frequencies. (comparing equal population sizes?)
- 2 Comparing *n*-grams of different length.
- Are the frequencies "really" different?

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

- **()** No normalization of the frequencies. (comparing equal population sizes?)
- 2 Comparing *n*-grams of different length.
- Are the frequencies "really" different? (chance?)

Three common pitfalls when comparing *n*-gram frequencies to **draw conclusions**:

- **()** No normalization of the frequencies. (comparing equal population sizes?)
- 2 Comparing *n*-grams of different length.
- Are the frequencies "really" different? (chance?)
 - $\bullet \ \rightarrow$ Needs to be tested for statistical significance!

イロト イポト イヨト イヨト

Niko Schenk



2 Testing for Statistical Significance

- Binomial Distribution
- Chi Square Test



◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

Binomial Distribution Chi Square Test

Motivation

• Coin example

• Coin example

• A coin is a binomial random variable.



• Coin example

 A coin is a binomial random variable. Two outcomes, H/T (heads, tails), usually with p=0.5, i.e. a fair coin.



Binomial Distribution Chi Square Test

12 Coin Tosses—Probability Distribution for n Times **H**



Figure: 12 coin tosses. X-axis: frequency of n times **H**. Y-axis: probability of n times **H**.

A D > A B > A B > A B >

э.

Binomial Distribution Chi Square Test

Motivation cont'd—100 coin tosses

・ロト・日本・ キャー キー うくぐ

Binomial Distribution Chi Square Test

Motivation cont'd-100 coin tosses

Binomial distribution, n=100, p=.5





- Possible results:
 - 50 times H vs. 50 times T?

- Possible results:
 - 50 times H vs. 50 times T? (expected)

E nar

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T?

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQ@

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)

イロト イポト イヨト イヨト

= nar

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T?

イロト イポト イヨト イヨト

= nar

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)

イロト イポト イヨト イヨト

= na0

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T?

イロト イヨト イヨト イヨト

= na0

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T?

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T? (still possible?)

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T? (still possible?)
 - 55 times H vs. 45 T?...

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T? (still possible?)
 - 55 times H vs. 45 T?...
 - 90 times H vs. 10 times T?

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T? (still possible?)
 - 55 times H vs. 45 T?...
 - 90 times H vs. 10 times T? (still possible?)

イロト イポト イヨト イヨト

- Possible results:
 - 50 times H vs. 50 times T? (expected)
 - 51 times H vs. 49 times T? (still possible)
 - 52 times H vs. 48 times T? (still possible)
 - 53 times H vs. 47 times T? (still possible?)
 - 54 times H vs. 46 times T? (still possible?)
 - 55 times H vs. 45 T?...
 - 90 times H vs. 10 times T? (still possible?)
- Intuition/Formal Explanation:

 \Rightarrow Usually, less than 5% of the area under the curve in the tail of the distribution is an indicator of "surprise".

= nar

Binomial Distribution Chi Square Test

Motivation cont'd—100 coin tosses

Binomial distribution, n=100, p=.5



Figure: Number of $H \ge 63 = a$ reason to be surprised!

Surprise, surprise...

Summarizing the previous slides,

- Flipping a coin 100 times, and obtaining
 - $\bullet~$ 60 times $\boldsymbol{\mathsf{H}}$ and 40 times $\boldsymbol{\mathsf{T}}$

is still **no reason to be surprised**, i.e. there is **no statistically significant difference** between the two frequencies given a fair coin. A result like this is perfectly fine and statistically probable.

Surprise, surprise...

Summarizing the previous slides,

- Flipping a coin 100 times, and obtaining
 - $\bullet~$ 60 times $\boldsymbol{\mathsf{H}}$ and 40 times $\boldsymbol{\mathsf{T}}$

is still **no reason to be surprised**, i.e. there is **no statistically significant difference** between the two frequencies given a fair coin. A result like this is perfectly fine and statistically probable.

• In a corpus linguistic scenario, researchers usually report and compare two (or more) frequencies. We need to find out whether the numbers **really differ** or whether they happen to be different **just by chance**.

= 900





2 Testing for Statistical Significance

- Binomial Distribution
- Chi Square Test



χ^2 —Motivation

- $\chi = chi$
- Formal test for "surprise" given a random variable with *n* outcomes. (e.g., when tossing a coin, when rolling a die...).

χ^2 —Computation

Chi square is computed as follows:

$$\chi^2 = \Sigma \frac{(O_i - E_i)^2}{E_i},$$

where

each i is a unique outcome of the random variable (e.g., **H** or **T**)

 O_i = observed value at index i

 E_i = expected value at index *i*

= nar

Coin Example

1 Null hypothesis:

• H & T appear equally often.



Coin Example

1 Null hypothesis:

- H & T appear equally often.
- There is no significant difference between observed and expected values.



Example

2 Look at the data:

Example: 50 coin tosses.





Example

2 Look at the data:

Example: 50 coin tosses.





Example

2 Look at the data:

Example: 50 coin tosses.

3 Compute χ^2

Formula:

$$\chi^2 = \Sigma \frac{(O_i - E_i)^2}{E_i},$$

◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

Example

2 Look at the data:

Example: 50 coin tosses.

3 Compute χ^2

Formula:

$$\chi^2 = \Sigma \frac{(O_i - E_i)^2}{E_i},$$

 $(28-25)^2 + (22-25)^2 =$

◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

Example

2 Look at the data:

Example: 50 coin tosses.

3 Compute χ^2

Formula:

$$\chi^2 = \Sigma \frac{(O_i - E_i)^2}{E_i},$$

 $(28-25)^2 + (22-25)^2 = 0.72$

・ロ・・ (日・・ (日・・ (日・))

≡ nar

Example

2 Look at the data:

Example: 50 coin tosses.

3 Compute χ^2

Formula:

$$\chi^2 = \Sigma \frac{(O_i - E_i)^2}{E_i},$$

$$(28-25)^2 + (22-25)^2 = 0.72$$

 $\chi^2 = 0.72$

◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

• Compute the **degrees of freedom** (**df**).



• Compute the **degrees of freedom** (**df**).

• Usually, df = number of distinct outcomes -1



◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

• Compute the degrees of freedom (df).

• Usually, df = number of distinct outcomes -1

(3) Use **df** and **lookup** χ^2 **value** for a predefined level of significance (usually 5%).

A D > A B > A B > A B >

• Compute the degrees of freedom (df).

- Usually, df = number of distinct outcomes -1
- **(3)** Use **df** and **lookup** χ^2 **value** for a predefined level of significance (usually 5%).
- If your χ^2 value is smaller than the precomputed one, you cannot reject the null hypothesis, i.e. you have a non-significant result.
 - This means: The differences in frequencies **not** statistically significantly different and are **only due to chance**.

• Compute the degrees of freedom (df).

- Usually, df = number of distinct outcomes -1
- **(3)** Use **df** and **lookup** χ^2 **value** for a predefined level of significance (usually 5%).
- If your χ^2 value is smaller than the precomputed one, you cannot reject the null hypothesis, i.e. you have a non-significant result.
 - This means: The differences in frequencies **not** statistically significantly different and are **only due to chance**.

A chi square table:

http:

//whichbobareyou.com/uploads/2/9/4/6/2946053/9419235_orig.png?288

Upper cri	tical values of ch	cal values of chi-square distribution with $ u$ degrees of freedom					
	Probability of exceeding the critical value						
v	0.10	0.05	0.025	0.01	0.001		
1	2.706	3.841	5.024	6.635	10.828		
2	4.605	5.991	7.378	9.210	13.816		
3	6.251	7.815	9.348	11.345	16.266		
4	7.779	9.488	11.143	13.277	18.467		
5	9.236	11.070	12.833	15.086	20.515		
6	10.645	12.592	14.449	16.812	22.458		
7	12.017	14.067	16.013	18.475	24.322		
8	13.362	15.507	17.535	20.090	26.125		
9	14.684	16.919	19.023	21.666	27.877		
10	15.987	18.307	20.483	23.209	29.588		
11	17.275	19.675	21.920	24.725	31.264		
12	18.549	21.026	23.337	26.217	32.910		
13	19.812	22.362	24.736	27.688	34.528		
14	21.064	23.685	26.119	29.141	36.123		
15	22.307	24.996	27.488	30.578	37.697		
16	23.542	26.296	28.845	32.000	39.252		
17	24.769	27.587	30.191	33.409	40.790		
18	25.989	28.869	31.526	34.805	42.312		
19	27.204	30.144	32.852	36.191	43.820		
20	28.412	31.410	34.170	37.566	45.315		
21	29.615	32.671	35.479	38.932	46.797		
22	30,813	33,924	36.781	40.289	48.268		

Figure: Chi square distribution table. df / critical values and p-values.

◆□ > ◆□ > ◆臣 > ◆臣 > 善臣 の < @

Upper cri	itical values of chi-	values of chi-square distribution with ${m u}$ degrees of freedom					
	Probabil	ity of e	sceeding the	critical	value		
v	0.10	0.05	0.025	0.01	0.001		
1	2.706	3.841	5.024	6.635	10.828		
2	4.605	5.991	7.378	9.210	13.816		
3	6.251	7.815	9.348	11.345	16.266		
4	7.779	9.488	11.143	13.277	18.467		
5	9.236	11.070	12.833	15.086	20.515		
6	10.645	12.592	14.449	16.812	22.458		
7	12.017	14.067	16.013	18.475	24.322		
8	13.362	15.507	17.535	20.090	26.125		
9	14.684	16.919	19.023	21.666	27.877		
10	15.987	18.307	20.483	23.209	29.588		
11	17.275	19.675	21.920	24.725	31.264		
12	18.549	21.026	23.337	26.217	32.910		
13	19.812	22.362	24.736	27.688	34.528		
14	21.064	23.685	26.119	29.141	36.123		
15	22.307	24.996	27.488	30.578	37.697		
16	23.542	26.296	28.845	32.000	39.252		
17	24.769	27.587	30,191	33,409	40.790		
18	25.989	28.869	31.526	34.805	42.312		
19	27.204	30.144	32.852	36.191	43.820		
20	28.412	31.410	34.170	37.566	45.315		
21	29.615	32.671	35,479	38,932	46.797		
22	30.813	33.924	36.781	40.289	48.268		

Figure: Only inspect the critical values for p = 5%.

Upper c	ritical values of chi-	degrees of freedom			
	Brobabil	ty of a	cooding the	critical	value
v	0.10	0.05	0.025	0.01	0.001
1	2.706	3.841	5.024	6.635	10.828
2	4.605	5.991	7.378	9.210	13.816
3	6.251	7.815	9.348	11.345	16.266
4	7.779	9.488	11.143	13.277	18.467
5	9.236	11.070	12.833	15.086	20.515
6	10.645	12.592	14.449	16.812	22.458
7	12.017	14.067	16.013	18.475	24.322
8	13.362	15.507	17.535	20.090	26.125
9	14.684	16.919	19.023	21.666	27.877
10	15.987	18.307	20.483	23.209	29.588
11	17.275	19.675	21.920	24.725	31.264
12	18.549	21.026	23.337	26.217	32.910
13	19.812	22.362	24.736	27.688	34.528
14	21.064	23.685	26.119	29.141	36.123
15	22.307	24.996	27.488	30.578	37.697
16	23.542	26.296	28.845	32.000	39.252
17	24.769	27.587	30.191	33.409	40.790
18	25.989	28.869	31.526	34.805	42.312
19	27.204	30.144	32.852	36.191	43.820
20	28.412	31.410	34.170	37.566	45.315
21	29.615	32.671	35.479	38.932	46.797
22	30,813	33.924	36,781	40.289	48.268

Figure: Degrees of freedom (df) should be 1. (we have two outcomes H/T)

v	Probabil. 0.10	ity of ex 0.05	ceeding the 0.025	critical 0.01	value 0.001
1	2.706	3.841	5.024	6.635	10.828
2	4.605	5.991	7.378	9.210	13.816
3	6.251	7.815	9.348	11.345	16.266
4	7.779	9.488	11.143	13,277	18.467
5	9.236	11.070	12.833	15.086	20.515
6	10.645	12.592	14.449	16.812	22.458
7	12.017	14.067	16.013	18.475	24.322
8	13.362	15.507	17.535	20.090	26.125
9	14.684	16.919	19.023	21.666	27.877
10	15.987	18.307	20.483	23.209	29.588
11	17.275	19.675	21.920	24.725	31.264
12	18.549	21.026	23.337	26.217	32.910
13	19.812	22.362	24.736	27.688	34.528
14	21.064	23.685	26.119	29.141	36.123
15	22.307	24.996	27.488	30.578	37.697
16	23.542	26.296	28.845	32.000	39.252
17	24.769	27.587	30.191	33,409	40.790
18	25.989	28.869	31.526	34.805	42.312
19	27.204	30.144	32.852	36,191	43.820
20	28.412	31.410	34.170	37.566	45.315
21	29.615	32.671	35.479	38,932	46.797
22	30,813	33,924	36.781	40,289	48.268

Upper critical values of chi-square distribution with V degrees of freedom

Figure: Our χ^2 (0.74) is smaller than the precomputed one! (3.841) No statistically significant difference between 28 times H and 22 times T!

Binomial Distribution Chi Square Test

Example II—Rolling a Die



Figure: http://www.youtube.com/watch?v=WXPBoFDqNVkPossible outcome for n=36, $p=\frac{1}{6}$.

(a)

э

Binomial Distribution Chi Square Test

Example II—Rolling a Die



Figure: http://www.youtube.com/watch?v=WXPBoFDqNVkPossible outcome for n=36, $p=\frac{1}{6}$.

$$\chi^{2} = 9.6$$

(a)

э

Binomial Distribution Chi Square Test

Example II—Rolling a Die



Figure: http://www.youtube.com/watch?v=WXPBoFDqNVkPossible outcome for n=36, $p=\frac{1}{6}$.

 $\chi^2 = 9.6 \rightarrow \text{again, no significant difference between observed and expected values!}$

You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- Oreate contingency table with observed values.

▲□▶ ▲□▶ ▲目▶ ▲目▶ 目 うのの

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- ② Create contingency table with observed values.
- Oreate contingency table with expected values.

イロト イポト イヨト イヨト

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- ② Create contingency table with observed values.
- Oreate contingency table with expected values.
- () Compute χ^2

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- ② Create contingency table with observed values.
- S Create contingency table with expected values.
- () Compute χ^2
- (Compute degrees of freedom and) lookup value for a predefined level of significance.

= nar

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- ② Create contingency table with observed values.
- Oreate contingency table with expected values.
- () Compute χ^2
- (Compute degrees of freedom and) lookup value for a predefined level of significance.
- O Accept or reject your (null) hypothesis.

イロト イポト イヨト イヨト

- You start with the null hypothesis, e.g., there is no correlation / significant difference between my two variables (O/E).
- ② Create contingency table with observed values.
- Oreate contingency table with expected values.
- () Compute χ^2
- (Compute degrees of freedom and) lookup value for a predefined level of significance.
- Accept or reject your (null) hypothesis.

Online calculator:

http://www.quantpsy.org/chisq/chisq.htm

イロン 不可と イヨン イロン

Example III—COCA

Consider this chart for the frequency for "ain't" (ain) in the COCA corpus.



A linguist reports in his scientific work:

"Focusing only on a subset of all sections in the COCA corpus (spoken, magazine, newspaper), we found that frequencies for **ain** (negation) differ with respect to the specific genres: the usage of **ain't** is much more frequent in spoken language compared to standard newspaper texts, for instance."

Homework:

Verify this claim formally by means of the χ^2 test.

-

Example IV—BNC

Assume you have the following frequency distribution for the word "funny" in the BNC:

- Spoken: 100
- News: 520
- Academic: 120

Is there a statistically significant difference between the frequencies?

▲□▶ ▲□▶ ▲目▶ ▲目▶ 目 うのの