

# Of beauty, sex, and power: Statistical challenges in estimating small effects

Andrew Gelman<sup>1</sup>

Department of Statistics and Department of Political Science  
Columbia University

Columbia University Business School, 16 Apr 2013

---

<sup>1</sup>Collaborators on these projects include David Weakliem, David Park, Boris Shor, Yu-Sung Su, and Daniel Lee

Millions of scientific papers published every year ...

Google scholar

most published fin

Scholar

Articles and patents



anytime

[HTML] [Why \*\*most published\*\* research findings are false](#)

[JPA Ioannidis - PLoS medicine, 2005 - dx.plos.org](#)

Summary There is increasing concern that **most** current **published** research findings are **false**. The probability that a research claim is true may depend on the number of other studies on the same question, and, importantly, the number of other studies that are also published.

[Cited by 972](#) - [Related articles](#) - [Cached](#) - [BL Direct](#) - [All 146 versions](#)

[HTML] [Most published research findings are false—but a little](#)

[D Moher, M J Khan, PLoS Medicine, 2007 - dx.plos.org](#)

Each paper has its own story . . .

## Journal's Paper on ESP Expected to Prompt Outrage

By [BENEDICT CAREY](#)

Published: January 5, 2011

One of psychology's most respected journals has agreed to publish a paper presenting what its author describes as strong evidence for extrasensory perception, the ability to sense future events.

 [Enlarge This Image](#)



Heather Ainsworth for The New York Times

Work by Daryl J. Bem on extrasensory perception is scheduled to be published this year.

The decision may delight believers in so-called paranormal events, but it is already mortifying scientists. Advance copies of the [paper](#), to be published this year in The Journal of Personality and Social Psychology, have circulated widely among psychological researchers in recent weeks and have generated a mixture of amusement and scorn.

The paper describes nine unusual lab experiments performed over the past decade by its author, [Daryl J. Bem](#), an emeritus professor at Cornell, testing the ability of college students to accurately sense random events,

# Under pressure . . .

 [Enlarge This Image](#)



Joris Buijs/Pve

The psychologist, Diederik Stapel, committed academic fraud in “several” papers, many accepted in respectability in the news media, according to a report Monday by the three Dutch institutions that worked: the University of Groningen, the University of Amsterdam, and Tilburg. The journal published one of Dr. Stapel’s papers as an “editorial expression of concern” on Tuesday.

[The scandal of Diederik Stapel](#)

## Marc Hauser Resigns From Harvard



*By Tom Bartlett*

Marc D. Hauser, the Harvard psychologist found responsible for eight counts of sexual misconduct by the university, has ended speculation about whether the embattled professor would return to Harvard this fall.

In a [letter](#) dated July 7, Mr. Hauser told Michael D. Smith, Harvard's dean of the

# It's not just the silly stuff . . .

## SPECIAL ARTICLE

# The Spread of Obesity in a Large Social Network over 32 Years

Nicholas A. Christakis, M.D., Ph.D., M.P.H., and James H. Fowler, Ph.D.

N Engl J Med 2007; 357:370-379 | [July 26, 2007](#)

<b>Abstract</b>	<a href="#">Article</a>	<a href="#">References</a>	<a href="#">Citing Articles (405)</a>	<a href="#">Glossary</a>	<a href="#">Letters</a>
-----------------	-------------------------	----------------------------	---------------------------------------	--------------------------	-------------------------

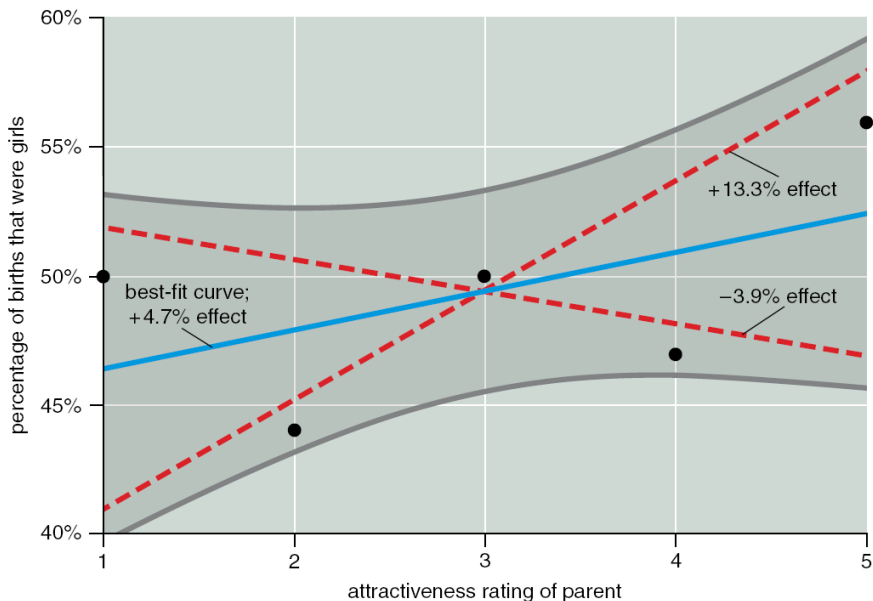
## BACKGROUND

The prevalence of obesity has increased substantially over the past 30 years. We performed a quantitative analysis of the nature and extent of the person-to-person spread of obesity as a possible factor contributing to the obesity epidemic.

# Beautiful parents have more daughters?

- ▶ S. Kanazawa (2007). Beautiful parents have more daughters: a further implication of the generalized Trivers-Willard hypothesis. *Journal of Theoretical Biology*.
- ▶ Attractiveness was measured on a 1–5 scale (“very unattractive” to “very attractive”)
  - ▶ 56% of children of parents in category 5 were girls
  - ▶ 48% of children of parents in categories 1–4 were girls
- ▶ Statistically significant (2.44 s.e.’s from zero,  $p = 1.5\%$ )
- ▶ But the simple regression of sex ratio on attractiveness is not significant (estimate is 1.5 with s.e. of 1.4)
- ▶ Multiple comparisons problem: 5 natural comparisons  $\times$  4 possible time summaries!

# The data and fitted regression line





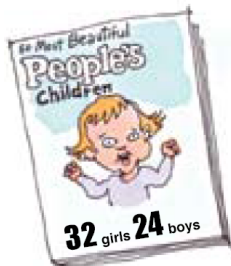
# Background on sex ratios

- ▶  $\Pr(\text{boy birth}) \approx 51.5\%$ 
  - ▶ Boys die at a higher rate than girls
  - ▶ At age 20, the number of boys and girls is about the same
  - ▶ Evolutionary story
- ▶ What can affect  $\Pr(\text{boy births})$ ?
  - ▶ Race, parental age, birth order, maternal weight, season of birth: effects of about 1% or less
  - ▶ Extreme poverty and famine: effects as high as 3%
- ▶ We expect any effects of beauty to be less than 1%

# Interpreting the Kanazawa study

- ▶ Data are consistent with effects ranging from  $-4\%$  to  $+13.3\%$
- ▶ More plausibly, consistent with effects less than  $0.5\%$  (in either direction!)
- ▶ You can take the evolutionary argument in either direction:
  - ▶ Beauty is more useful for women than for men, selection pressure, ...
  - ▶ Assessed “beauty” is associated with wealthy, dominant ethnic groups who have more power, a trait that is more useful for men than for women, ...
- ▶ Results are “more ‘vampirical’ than ‘empirical’—unable to be killed by mere evidence” (Freese, 2007)
- ▶ Bottom line
  - ▶ Beautiful parents *in this one survey* have more daughters
  - ▶ Can’t say much about the general population

# Another try: data from *People* magazine



1995



1996



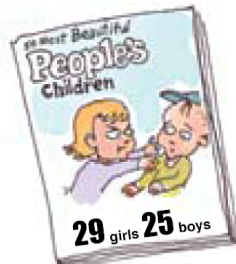
1997



1998



1999



2000

# The children of each year's "50 most beautiful people"

- ▶ We collected data from 1995–2000
- ▶ 1995: 32 girls and 24 boys: 57.1% girls (standard error 8.6)
- ▶ 1996: 45 girls and 35 boys:  $56.2\% \pm 7.8\%$
- ▶ 1995 + 1996:  $56.6\% \pm 4.3\%$ : almost statistically significant!
- ▶ 1997: 24 girls and 35 boys, ...
- ▶ Pooling 1995–2000:  $47.7\% \pm 2.8\%$ : not statistically significantly different from 48.5%

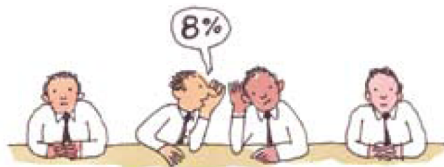
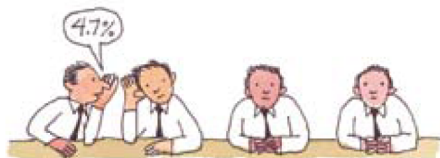
# Statistical inference for small effects

- ▶ Estimated effect of 4.7 percentage points (with standard error of 4.3):
  - ▶ 95% confidence interval is  $[-4\%, 13\%]$
  - ▶ Given that true effect is most likely below 1%, the study provides essentially *no information*
- ▶ Theoretical analysis
  - ▶ Suppose the true effect was 0.3% and we gather data on 3000 people
  - ▶ 3% probability of a statistically-significant positive result
  - ▶ 2% probability of a statistically-significant *negative* result

# Which headline sells more papers?



# Communication of the findings



# How to evaluate such claims?

- ▶ From the *Freakonomics* blog:
  - ▶ “A new study by Satoshi Kanazawa, an evolutionary psychologist at the London School of Economics, suggests ... there are more beautiful women in the world than there are handsome men. Why? Kanazawa argues it's because good-looking parents are 36 percent more likely to have a baby daughter as their first child than a baby son—which suggests, evolutionarily speaking, that beauty is a trait more valuable for women than for men. The study was conducted with data from 3,000 Americans, derived from the National Longitudinal Study of Adolescent Health, and was published in the *Journal of Theoretical Biology*.”
- ▶ If Steven Levitt can't get this right, who can??



# My reaction

- ▶ The claim of “36%” raised suspicion
  - ▶ 10 to 100 times larger than reported sex-ratio effects in the literature
- ▶ An avoidable error:
  - ▶ Small sample size . . .
  - ▶ Standard error of 4.3 percentage points . . .
  - ▶ To be “statistically significant,” the estimate must be at least 2 standard errors away from 0 . . .
  - ▶ Any statistically significant finding is *necessarily* a huge overestimate!

# Why is this not obvious?

- ▶ Statistical theory and education are focused on estimating one effect at a time
- ▶ “Statistical significance” is a useful idea, but it doesn’t work when studying very small effects
- ▶ Methods exist for including prior knowledge of effect sizes, but these methods are not well integrated into statistical practice

# Not all effects are small!

## Laura and Martin Wattenberg's Baby Name Wizard:

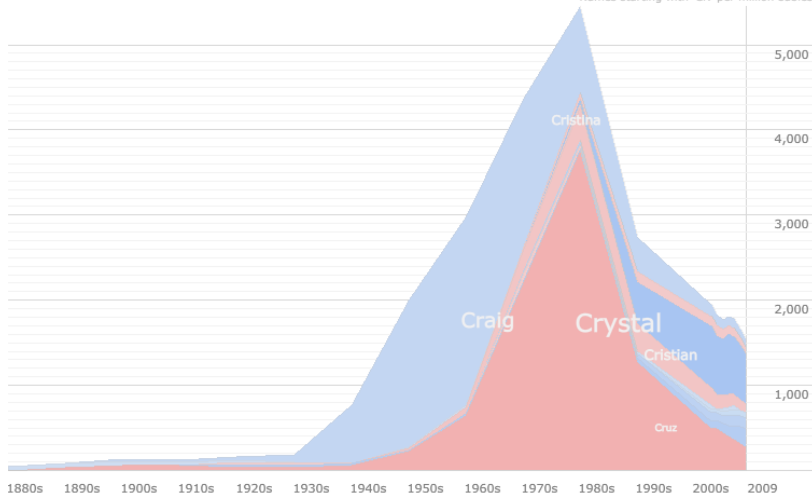
Baby Name >

☒ Both ☐ Boys ☐ Girls

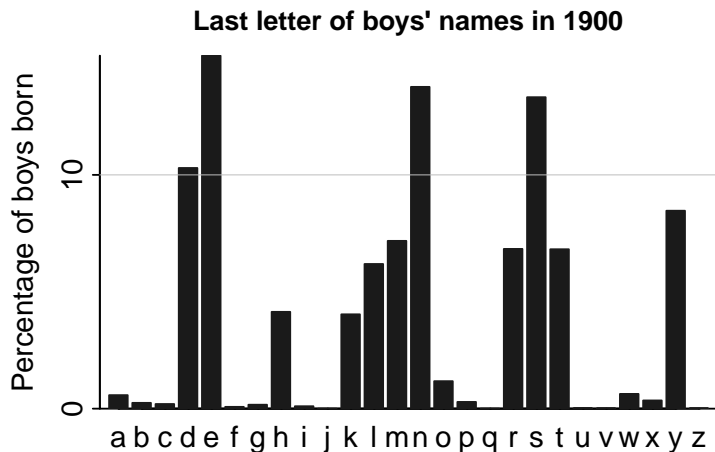
2009 rank: boys 1000 500 100 25 1

girls 1000 500 100 25 1

Names starting with 'CR' per million babies

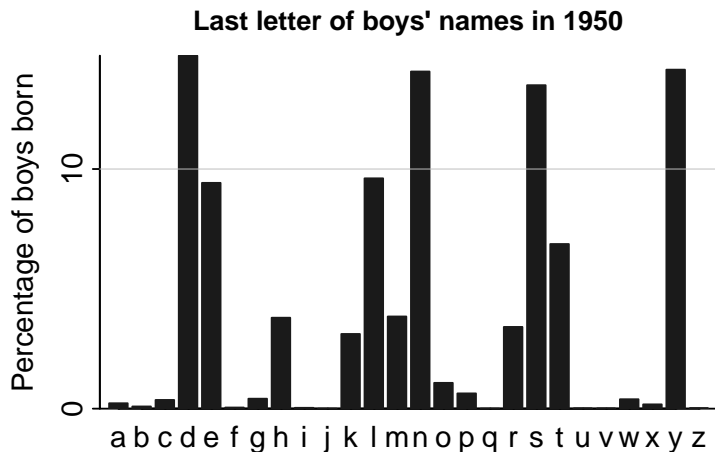


# Last letters of boys' names, 1900



John, James, George, Charles, Edward, ...

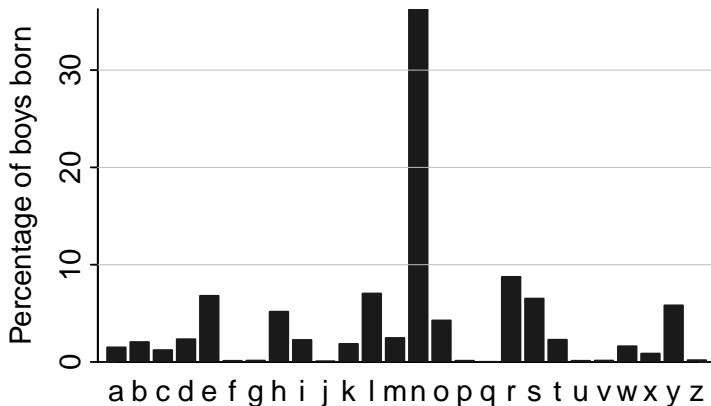
# Last letters of boys' names, 1950



Michael, David, Thomas, Larry, ...

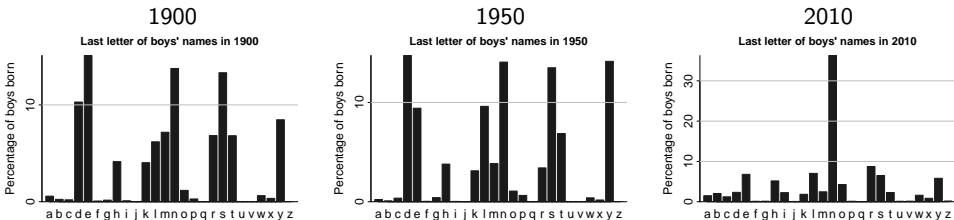
# Last letters of boys' names, now

Last letter of boys' names in 2010



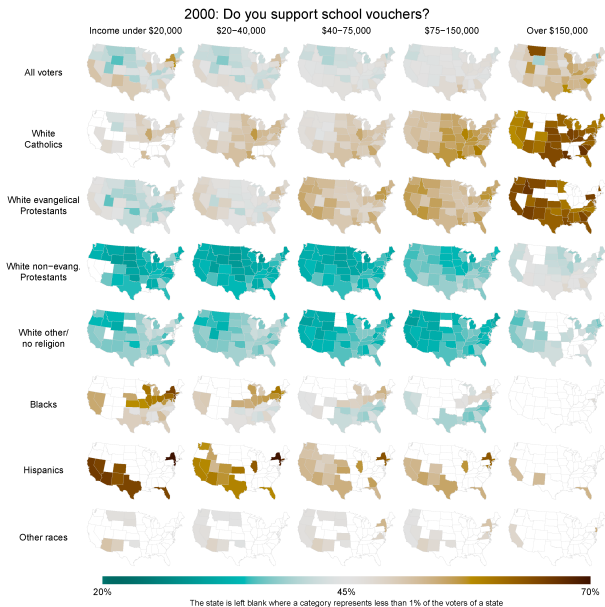
Ethan (#2), Jayden (4), Aiden (9), Mason (12), Logan (17), Benjamin (22), Ryan (23), Jackson (25), John (26), Nathan (27), Jonathan (28), Christian (29), 31, 32, 36, 37, 40, ...

## The trend in last letters of boys' names



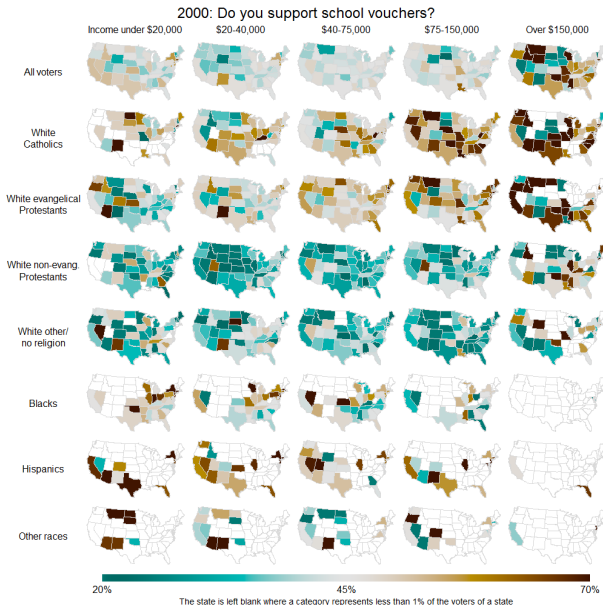
The long tail ...  
...and the paradox of freedom

# Ethnicity/religion, income, and school vouchers





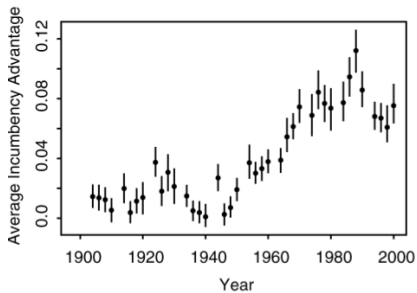
# The raw data



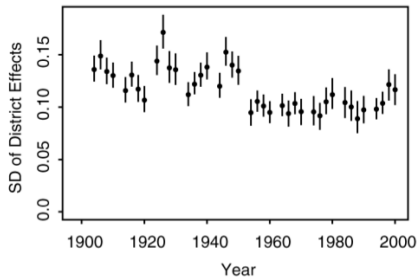
# Doing it without the technology

- ▶ Display data or simple estimates in a grid of graphs
- ▶ Implicit multilevel modeling by eye

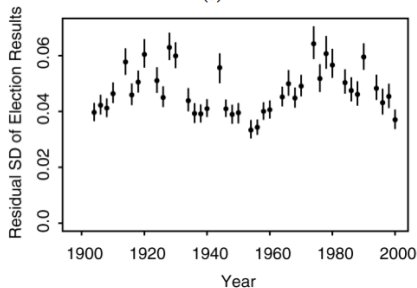
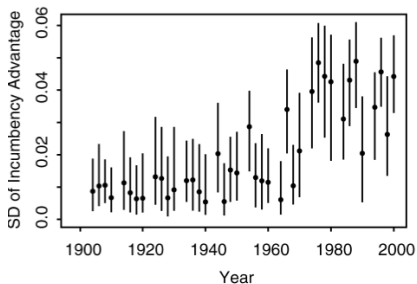
# Example: incumbency advantage over time



(c)



(d)



# Take-home points

- ▶ When using small samples to study small effects, any statistically significant finding is *necessarily* a huge overestimate
- ▶ Don't study factors (e.g., beauty) in isolation
- ▶ Place them in a larger model
- ▶ Statistical modeling as an exploratory tool
- ▶ Discussion: what is “modern statistics” and what do you need to know about it?