Statistics and the crisis of scientific replication

Andrew Gelman†

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Top journals in psychology routinely publish ridiculous, scientifically implausible claims, justified based on “p < 0.05.” Recent examples of such silliness include claimed evidence of extra-sensory perception (published in the Journal of Personality and Social Psychology), claims that women at certain stages of their menstrual cycle were three times more likely to wear red or pink clothing and 20 percentage points more likely to vote for the Democratic or Republican candidate for president (published in Psychological Science), and a claim that people react much differently to hurricanes with male and female names (published in the Proceedings of the National Academy of Sciences). All these studies had serious flaws, to the extent that I (and others) found claims to be completely unconvincing from a statistical standpoint, matching their general implausibility on substantive grounds.

It is easy to dismiss these particular studies, one at a time. But, to the extent that they are being conducted using standard statistical methods, this calls into question all sorts of more plausible, but not necessarily true, claims, that are supported by this same sort of evidence. To put it another way: we can all laugh at studies of ESP, or ovulation and voting, but what about MRI studies of political attitudes, or embodied cognition, or stereotype threat, or, for that matter, the latest potential cancer cure? If we can’t trust p-values, does experimental science involving human variation just have to start over? And what to do in fields such as political science and economics, where preregistered replication can be difficult or impossible?

There has been much discussion in psychology and other sciences about the pressure to publish and the pressure to replicate (an issue I have considered elsewhere; see Gelman, 2014b), but here I want to set aside issues of social interaction and focus on the statistical questions.

Figure 1 demonstrates what can happen with classical hypothesis testing. A study is performed in which the underlying parameter of interest (typically a causal effect or some other sort of comparison in the general population) is relatively small, and measurements are noisy and biased (not uncommon in a psychology setting in which the underlying constructs are often not clearly defined). The particular example we were considering when constructing this graph is a published study claiming that, in the 2012 US presidential election, “Ovulation led single women to become more liberal, less religious, and more likely to vote for Barack Obama. In contrast, ovulation led married women to become more conservative, more religious, and more likely to vote for Mitt Romney.” This dramatic set of claims was supported by a statistically significant comparison: an interaction effect estimated at about 20 percentage points that was more than two standard errors away from zero. Based on pre-election survey data, however, we believe that very few people changed their vote intentions during this campaign. A more plausible size of this menstrual-cycle effect would be 2 percentage points or less.

Hence, in Figure 1, the blue line indicating true effect size is at 2 percentage points, which is at the high end of any plausible effect here, and the bell-shaped curve shows the distribution of possible differences in the data that could be observed given this assumed effect size. Due to the high level of variation between people, the distribution is broad, indicating a wide range of possible data that could arise in such a study. The shaded red areas under the curve indicate the probability that the observed difference is “statistically significant”—that is, more than two standard errors away from zero. As the diagram indicates, a statistically significant finding here actually has a high probability

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†Department of Statistics and Department of Political Science, Columbia University, New York
of being in the wrong direction (a “Type S” error) and will in expectation be 9 times higher than
the assumed true effect of 2 percentage points. In this sort of problem, classical hypothesis testing
is a recipe for exaggeration.

Unfortunately, in this setting of small effects and large errors, any observed differences that
happen to be statistically significant will have a high chance of being in the wrong direction and
will drastically overestimate the magnitude of the effect (see Gelman and Loken, 2014, for an
overview of these issues and Gelman and Carlin, 2014, for a more technical discussion).

When applied to the scientific process more generally, the result of all these hypothesis tests
is a flow of noisy claims which bear only a weak relation to reality, but which attain statistical
significance, which is, conventionally, a necessary and sufficient condition for publication, if said
result is paired with any story that is qualitatively justified by a substantive theory.

Various researchers in psychology and medicine have made the following linked points: statistical
significance cannot generally be taken at face value (Simmons, Nelson, and Simonsohn, 2011); a
scientific publication system based on null hypothesis significance tests leads to large-scale errors
in reporting; and these problems are particularly severe in the context of low signal and high noise
(Button et al., 2013).

Psychology is particularly subject to such problems, for several reasons:

• The objects of study (mental states, personality traits, cognitive and social abilities) are
  inherently latent and can typically not be precisely defined;

• Theories are correspondingly vague (in comparison with physics or chemistry, say, or even
  medicine) in that the magnitude and even the direction of effects cannot always be predicted
  based on theoretical grounds;

• Variation between people is typically large, as is variation across repeated measurements
  within people; indeed, analysis of this variation is often a central research goal;

• The stakes are low so it is easy to quickly do a small study and write up the conclusions.
  Unlike in medical research, there is no hurdle to performing a publishable study. This is
  not to say that psychology research is trivial; our point here is just that, compared to much
  medical research, typical studies in psychology have low if any risks to the participants so the
  barriers to performing and publishing a study are minimal.

The resulting proliferation of studies with small effect sizes and high noise, along with a willingness of
high-profile, prestigious journals such as Psychological Science and the Proceedings of the National
Academy of Sciences to publish surprising, newsworthy findings based on statistically-significant
comparisons, has led us to a crisis in scientific replication.

Based on the considerations discussed above, I’d say that the most important way that statistics
can help solve the replication crisis is to recognize the fundamental nature of the problem: if effects
are small and measurements are biased and noisy, there is no way out, other than to put effort into
taking measurements that are more valid and reliable, most notably in psychology studies by using
more carefully-designed instruments and performing within-person comparison where possible to
reduce variance.

Once better data have been collected, how can statistical inference help? Given the problems
discussed above with classical significance testing, there should be something better. Some have
suggested replacing hypothesis tests with confidence intervals, but this by itself will not solve any
problems: checking whether a 95% interval excludes zero is mathematically equivalent to checking
whether \( p < 0.05 \). And, just as statistically significant results can be huge overestimates, confidence
intervals can similarly contain wildly implausible effect sizes, estimates that are happen to be consistent with the data at hand but make no sense in the context of subject-matter understanding.

One direction for statistical analysis that appeals to me is Bayesian inference, an approach in which data are combined with prior information (in this case, the prior expectation that newly-studied effects tend to be small, which leads us to downwardly-adjust large estimated effects in light of the high probability that they could be coming largely from noise). I do see a potential Bayesian solution using informative priors and models of varying treatment effects (Gelman, 2014a), but these steps will not be easy because they move away from the usual statistical paradigm in which each scientific study stands alone.

To resolve the replication crisis in science we may need to consider each individual study in the context of an implicit meta-analysis. And we need to move away from a simplistic deterministic model of science with its paradigm of testing and sharp decisions: accept/reject the null hypothesis and do/don’t publish the paper. To say a claim should be replicated is not to criticize the original study; rather, replication is central to science, and statistical methods should recognize this. We shouldn’t get stuck in the mode in which a “dataset” is analyzed in isolation, without consideration of other studies or relevant scientific knowledge. We must embrace variation and accept uncertainty.

References


Figure 1: A study has low power when the population difference or effect size is small, while variation and measurement are small. In low-power studies, the “Type S (sign) error rate”—the probability that the observed difference is in the opposite direction of the true effect or population difference—can be high, even if the estimate is statistically significant. And the “exaggeration ratio”—the factor by which the observed estimate exceeds the true parameter value being estimated—can be huge. The particular numbers in this graph come from a study of a difference in political attitude, comparing women at different times in their menstrual cycles, for which we know, based on substantive grounds, that the true population effect size could be at most 2 percentage points. The bell-shaped curve represents the distribution of estimates that could occur in a study with this precision. The shaded red areas indicate the probability of obtaining a statistically significant effect (the “power,” which in this case is 6%, hence the title of the graph). Given the precision of this particular study, if the estimate is statistically significant its absolute value is, on average, 18 percentage points, 9 times larger than the assumed true effect. And the probability that an estimate in this example is the wrong sign, if it is statistically significant, is 24%—the proportion of the red shaded areas on the negative side of the graph.