

Effects on Nonnormality on Test Statistics for  
One-Way Independent Groups Designs

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## Abstract

The data obtained from one-way independent groups designs is typically nonnormal in form and rarely is equally variable across treatment populations (i.e., population variances are heterogeneous). Consequently, the classical test statistic that is used to assess statistical significance [i.e., the analysis of variance (ANOVA)  $F$ -test] typically provides invalid results (e.g., too many Type I errors, reduced power). For this reason, there has been considerable interest in finding a test statistic that is appropriate under conditions of nonnormality and variance heterogeneity. Previously recommended procedures for analyzing such data include the James (1951) test, the Welch (1951) test applied either to the usual least squares estimators of central tendency and variability, or the Welch test with robust estimators, i.e., trimmed means and Winsorized variances. A new statistic proposed by Krishnamoorthy, Lu and Mathew (2007), intended to deal with heterogeneous variances, though not nonnormality, uses a parametric bootstrap procedure. In their investigation of the parametric bootstrap test, the authors examined its operating characteristics under limited conditions and did not compare it to the Welch test based on robust estimators. Thus, we investigated how the parametric bootstrap procedure performs, relative to previously recommended procedures, when data are nonnormal and heterogeneous. The results indicated that the Welch test with trimmed means offers both the best Type I error control and power when variances are unequal and at least some of the distribution shapes are nonnormal.

## Effect of Nonnormality on Test Statistics for One-Way Independent Groups Designs

A common question in the behavioural sciences is whether treatment groups differ on an outcome variable. For example, a researcher may be interested in determining if eating disorder symptomatology (e.g., obsession with weight) vary across different cultural backgrounds. The procedure that is most popular for analyzing data from one-way independent groups designs is the analysis of variance (ANOVA)  $F$ -test. The ANOVA can be a valid and powerful test for identifying treatment effects; but, when the validity assumptions underlying the test are violated, the results from the test are typically unreliable and invalid.

One mathematical validity assumption of the test (i.e., a condition that was stipulated in order to derive the test statistic) is that the distribution of each population is normal in form. Although this is assumed by most researchers, it is very often not the case (Micceri, 1989). Nonnormality can have deleterious effects on the  $F$ -test, where predominantly there is a lack of sensitivity to detect treatment effects (Wilcox, 1997). As well, there is an increased risk that null effects will be falsely declared statistically significant (i.e., an elevated probability of committing a Type I error), especially when sample sizes are small.

A second mathematical restriction that was adopted when deriving the test statistic was that the population variances be equal. It is well known that unequal variances are the norm, rather than the exception, with behavioral science data (Erceg-Hurn & Mirosevich, 2008; Golinski & Cribbie, 2009; Grissom, 2000; Keselman et al., 1998), with largest to smallest group ratios greater than ten not uncommon (Grissom, 2000; Wilcox, 1987). Moreover, unequal variances can have drastic effects on the reliability and validity of the  $F$ -test, especially when group sample sizes are also unequal (Glass, Peckham & Sanders, 1972; Harwell, Rubenstein, Hayes & Olds, 1992; Kohr & Games, 1974; Scheffé, 1959). When distributions are nonnormal

and variances are unequal, the empirical probability of a Type I or Type II error for the  $F$ -test can deviate even more substantially from the nominal levels than when either assumption is independently violated (Glass, Peckham & Sanders, 1972; Luh & Guo, 2001).

Several procedures have been recommended for analyzing the data from one-way independent groups designs when distributions are nonnormal and variances are unequal (e.g., Brunner, Dette, & Munk, 1997; Cribbie, Wilcox, Bewell & Keselman, 2007; Wilcox & Keselman, 2003). Currently, the most recommended approaches involve utilizing the James (1951) or Welch (1951) heteroscedastic  $F$ -tests (based on the usual least squares estimators), or the Welch heteroscedastic  $F$ -test with trimmed means and Winsorized variances. Several studies have demonstrated that the original James and Welch procedures are generally robust (with respect to Type I errors and power) when group variances and sample sizes are extremely unequal (e.g., Kohr & Games, 1974; Krisnamoorthy, Lu & Mathew, 2007), and further that the test is robust to unequal variances and nonnormal data, as long as the nonnormality is mild to moderate (Algina, Oshima, & Lin, 1994). The Welch test with trimmed means and Winsorized variances has also been shown to provide excellent Type I error control and power even under extreme violations of the normality and variance equality assumptions (Keselman, Wilcox, Othman & Fradette, 2002).

An important condition of nonnormality that has received very little attention in the methodological literature is the case of dissimilar distribution shapes across treatment groups. For example, it is not uncommon for behavioural science researchers to encounter one group with an approximately normal distribution and another group with a skewed distribution. For example, Leentjens, Wielaert, van Harskamp and Wilmink (1998) found that scores on many measures of nonverbal aspects of language (i.e., prosody) were normally distributed in control

groups, but were extremely skewed in schizophrenic patients. Wilcox (2005) notes that skewed distributions in general are not as problematic as when groups have different amounts of skewness. Indeed, Tiku (1964) explored situations where skew differed between groups and found that Type I and Type II errors were adversely affected when groups are skewed in opposite directions, especially with smaller sample sizes.

The parametric bootstrap procedure proposed by Krishnamoorthy et al. (2007) is a relatively new statistic for comparing the means of independent groups when the variances of the groups are unequal. This test involves generating sample statistics from parametric models, where the parameters in the model are replaced by their estimates (see below for details regarding the parametric bootstrap procedure). This procedure was found by the authors to provide a better balance of Type I error control and power than the original Welch (1951) procedure, especially when sample sizes were small and the number of groups was large.

There are, however, important questions that were not explored by Krishnamoorthy et al. (2007). For example, how well will the Krishnamoorthy et al. procedure perform (with respect to controlling Type I and II error rates) when distribution shapes are nonnormal? This question is important because, as discussed earlier, distributions in the behavioural sciences are rarely normal. An important point related to this issue is how to distinguish between a normally distributed variable and nonnormally distributed variable. Although numerous test statistics have been proposed for detecting deviations from normality (e.g., Chen & Shapiro, 1995; D'Agostino, 1971; Shapiro & Wilk, 1965), it is also important to consider that: 1) the performance of tests of normality are greatly affected by sample size, the form of nonnormality, etc. (Seier, 2002); 2) graphical methods (e.g, histograms, boxplots, normal quantile plots) can sometimes be as informative as tests of normality for detecting deviations from normality (Holgersson, 2006);

and most importantly, 3) the power of many traditional parametric tests can be severely affected by even slight deviations from normality (Wilcox, 2005). Therefore, even though there is subjectivity in deciding whether or not a distribution is normal, it is important that we are aware of how various test statistics perform under different degrees of nonnormality in order to be able to make informed recommendations regarding the appropriate test statistics to use with nonnormally distributed variables.

A second important question is how each of the previously recommended procedures perform, with respect to Type I errors and power, when distribution shapes are dissimilar across treatment groups? For example, how would the available test statistics perform if one distribution is normal in shape and one distribution is positively skewed? This question has yet to be investigated in one-way independent groups designs.

### *Test Statistics*

*Welch's (1951) Heteroscedastic F Test.* Welch derived a heteroscedastic alternative to the ANOVA  $F$ -test that would be robust to violations of the variance homogeneity assumption. The hypothesis that is tested is  $H_0: \mu_1 = \dots = \mu_J$  ( $j = 1, \dots, J$ ), and is rejected if  $F_W \geq F_{\alpha, J-1, \nu_W}$ , where:

$$F_w = \frac{\sum_j w_j (\bar{X}_j - \bar{X})^2}{J-1} \left[ 1 + \frac{2(J-2)}{J^2-1} \sum_j \left( \frac{1}{n_j-1} \right) \left( 1 - \frac{w_j}{\sum_j w_j} \right) \right]^2,$$

$$v_w = \frac{J^2-1}{3 \sum_j \left( \frac{1}{n_j-1} \right) \left( 1 - \frac{w_j}{\sum_j w_j} \right)^2},$$

$$w_j = \frac{n_j}{s_j^2},$$

$$\bar{X} = \frac{\sum_j w_j \bar{X}_j}{\sum_j w_j},$$

$n_j$  represents the number of subjects in group  $j$ ,  $s_j$  represents the standard deviation of group  $j$ , and  $F_{\alpha, J-1, v_w}$  represents the  $\alpha$ -level  $F$  critical value with  $J-1$  and  $v_w$  degrees of freedom.

*Welch's (1951) Heteroscedastic F Test with Trimmed Means and Winsorized Variances.*

By substituting robust measures of location (e.g., trimmed mean) and scale (e.g., Winsorized variance) for the usual mean and variance, it should be possible to obtain test statistics which are relatively insensitive to the combined effects of variance heterogeneity and nonnormality. Many researchers subscribe to the position that inferences pertaining to robust parameters are more valid than inferences pertaining to the usual least squares parameters when they are dealing with populations that are nonnormal in form (e.g., Hampel, Ronchetti, Rousseeuw & Stahel, 1986; Huber, 1981; Staudte & Sheather, 1990; Wilcox, 2005). Indeed, as Marazzi and Ruffieux (1999) note, "the (usual) mean is a difficult parameter to estimate well: the sample mean, which is the

natural estimate, is very nonrobust” (p. 79). Tukey (1960) suggested that outliers are a common occurrence in distributions and others have indicated that skewed distributions frequently depict psychological data (e.g., reaction time data).

Let  $\lambda = [\kappa n]$ , where  $[\kappa n]$  is the largest integer  $\leq \kappa n$  and  $\kappa$  represents the proportion of trimming. Then,  $h = n - 2\lambda$  represents the effective sample size (i.e., the sample size after trimming). The sample trimmed mean is:

$$\bar{X}_t = \frac{1}{h} \sum_{i=\lambda+1}^{n-\lambda} X_i.$$

The sample Winsorized mean is:

$$\bar{X}_W = \frac{1}{n} \sum_i Y_i,$$

where:

$$Y_i = \left\{ \begin{array}{l} X_{(\lambda+1)} \text{ if } X_i \leq X_{(\lambda+1)} \\ X_i \text{ if } X_{(\lambda+1)} < X_i < X_{(n-\lambda)} \\ X_{(n-\lambda)} \text{ if } X_i \geq X_{(n-\lambda)} \end{array} \right\}$$

The sample Winsorized variance is:



$$s_W^2 = \frac{\sum_i (Y_i - \bar{X}_W)^2}{n-1}.$$

Let  $n_j$ ,  $h_j$ ,  $s_{Wj}$ , and  $\bar{x}_t$  represent the values of  $n$ ,  $h$ ,  $s_W$ , and  $\bar{x}_t$  for the  $j$ th group, and let:

$$\begin{aligned} q_j &= \frac{(n_j - 1)S_{ij}^2}{h_j(h_j - 1)}, \\ w_j &= \frac{1}{q_j}, \\ U &= \sum_j w_j, \\ \bar{X} &= \frac{1}{U} \sum_j w_j \bar{X}_j, \\ A &= \frac{1}{J-1} \sum_j w_j (\bar{X}_j - \bar{X})^2, \\ B &= \frac{2(J-2)}{J^2-1} \sum_j \frac{\left(1 - \frac{w_j}{U}\right)^2}{h_j - 1}, \text{ and} \\ F_t &= \frac{A}{B+1}. \end{aligned}$$

The null hypothesis  $H_0: \mu_1 = \dots = \mu_J$  is rejected if  $F_t \geq F_{\alpha, J-1, v_{WT}}$ , where:

$$v_{WT} = \frac{1}{\frac{3}{J^2-1} \sum_j \frac{\left(1 - \frac{w_j}{U}\right)^2}{h_j - 1}}.$$

Wilcox (1996, 1998a, 1998b) and Rosenberger and Gasko (2000) have found through simulation that 20% symmetric trimming provides an excellent balance between Type I error control and

power for many nonnormal distributions; in other words, too much trimming would reduce power by substantially reducing the effective sample size, whereas not enough trimming would not provide adequate control over the probability of Type I errors (and for some distributions may not provide sufficient power). This issue of symmetric versus asymmetric trimming (i.e., trimming the same proportion of observations from each tail, or trimming a greater proportion of observations from the longer tail, respectively) is another important topic of interest. Although some authors have found that asymmetric trimming, and related M-estimators that remove empirical outliers, can provide better Type I error control and/or power than symmetric trimming for certain asymmetric distributions (e.g., Hogg, Fisher, & Randles, 1975; Keselman et al., 2002; Wilcox, 2003), asymmetric strategies become much more conceptually and computationally intense because they require the calculation of the optimal proportion of trimming from each tail. In this study we focus on symmetric trimming because of its conceptual simplicity and availability to applied researchers (i.e., the test statistics for symmetric trimming can be adopted with popular software packages such as R and SPSS). When trimmed means are being compared the null hypothesis pertains to the equality of population trimmed means, i.e., the  $\mu_t$ s, not the usual population means ( $\mu$ s). This is an important point for the reader to remember. Some readers may not want to compare the  $\mu_t$ s, however, as just noted, strong arguments can be made for abandoning tests comparing the usual means in favor of methods that compare population trimmed means. Indeed, a number of papers have demonstrated that one can generally achieve robustness to nonnormality and variance heterogeneity in unbalanced independent (and correlated groups) designs by using robust estimators with heteroscedastic test statistics (Algina, Keselman & Penfield, 2005; Keselman, Algina, Wilcox & Kowalchuk, 2000; Keselman, Kowalchuk & Lix, 1998).

*James Second Order Test.* James (1951) developed a heteroscedastic one-way independent groups test. The first step in computing the James procedure is to compute the standard error,  $S_j$ , for each of the  $J$  groups. A weight,  $a_j$ , for each group is computed as:

$$a_j = \frac{1/S_j^2}{\sum_{j=1}^J 1/S_j^2}$$

A variance weighted common mean is calculated as:

$$\bar{Y} = \sum_j a_j \bar{X}_j$$

and a  $t$  statistic can be calculated for each group as:

$$t_j = \frac{\bar{X}_j - \bar{Y}}{S_j}$$

$H_0: \mu_1 = \dots = \mu_j$  is rejected if  $J > CV_\alpha$  where:

$$J = \sum_j t_j^2$$

and

$$CV_n = C + \frac{1}{2}(3\chi_4 + \chi_2)T$$

$$\left[ \begin{aligned}
 & \frac{1}{16}(3\chi_4 + \chi_2)^2 \left(1 - \frac{J-3}{C}\right) T^2 \\
 & + \frac{1}{2}(3\chi_4 + \chi_2) \left[ \begin{aligned}
 & \frac{(8R_{23} - 10R_{22} + 4R_{21} - 6R_{12}^2 + 8R)}{+ (2R_{23} - 4R_{22} + 2R_{21} - 2R_{12}^2 + 4R_{12}R_{11} - 2R_{11}^2)(\chi_2 - 1)} \\
 & + \frac{1}{4}(-R_{12}^2 + 4R_{12}R_{11} - 2R_{11}R_{10} - 4R_{11}^2 + 4R_{11}R_{10} - R_{10}^2) \\
 & (3\chi_4 - 2\chi_2 - 1)
 \end{aligned} \right] + \\
 & + \left. \begin{aligned}
 & (R_{23} - 3R_{22} + 3R_{21} - R_{20})(5\chi_4 + 2\chi_4 + \chi_2) \\
 & + \frac{3}{16}(R_{12}^2 - 4R_{23} + 6R_{22} - 4R_{21} + R_{20})(35\chi_8 + 15\chi_4 + 9\chi_4 + 5\chi_2) \\
 & + \frac{1}{16}(-2R_{22} + 4R_{21} - R_{20} + 2R_{12}R_{10} - 4R_{11}R_{10} - 4R_{11}R_{10} + R_{10}^2) \\
 & (9\chi_8 - 3\chi_4 - 5\chi_4 - \chi_2) + \frac{1}{4}(-R_{22} + R_{11}^2)(27\chi_8 + 3\chi_4 + \chi_4 + \chi_2) \\
 & + \frac{1}{4}(R_{23} - R_{12}R_{11})(45\chi_8 + 9\chi_4 + 7\chi_4 + 3\chi_2)
 \end{aligned} \right\}
 \end{aligned}$$

*Parametric Bootstrap Procedure.* The first step in the parametric bootstrap procedure is to compute the sample test statistic  $T_{N_0}$ , where

$$T_{N_0} = \sum_j \frac{n_j}{s_j^2} \bar{X}_j^2 - \frac{\left( \sum_j \frac{n_j \bar{X}_j}{s_j^2} \right)^2}{\sum_j \frac{n_j}{s_j^2}}$$

Then, after completing  $i = 1, \dots, I$  bootstrap samples, reject  $H_0: \mu_1 = \dots = \mu_j$  if  $\sum_i (T_{NB_i} > T_{N_0})/I \leq \alpha$ , where  $T_{NB_i}$  represents the test statistic for the  $i$ th bootstrap sample, and:

$$T_{NB} = \frac{\sum_j \frac{\sigma_j^2 (n_j - 1)}{\chi_{n_j-1}^2} - \left[ \frac{\sum_j \frac{\sqrt{n_j} \sigma_j (n_j - 1)}{\delta_j \chi_{n_j-1}^2} \right]^2}{\sum_j \frac{n_j (n_j - 1)}{\delta_j^2 \chi_{n_j-1}^2}},$$

$z_j$  is a standard normal random variable and  $\chi_{n_j-1}^2$  is a random chi-square variable with  $n_j - 1$  degrees of freedom.

### Method

A Monte Carlo study was conducted to determine the empirical Type I error rates and power for the original Welch (1951)  $F$ -test, the Welch  $F$ -test with trimmed means and Winsorized variances, the James (1951) second-order test and the parametric bootstrap procedure. A Monte Carlo study is an effective way to assess and compare the performance of test statistics when the assumptions underlying these test statistics are violated (Serlin, 2000). For the parametric bootstrap procedure, 2500 bootstrap samples were generated for each simulation. Several variables were manipulated: 1) number of groups; 2) group sample sizes; 3) population variances; 4) population means; and 5) distribution shapes. A summary of these conditions is presented in Table 1.

The conditions investigated represent data characteristics that are common in applied studies, including extreme cases of nonnormality and variance heterogeneity. The number of groups was set at 3 and 8. Group sample sizes were set to be equal (all  $n = 30$ ) or unequal ( $n = 20, 30, 40$  for 3 groups;  $n = 19, 22, 25, 28, 31, 34, 37, 40$  for 8 groups). Population variances were also set to be equal (all  $\sigma_j^2 = 1$ ), moderately unequal (largest to smallest variance ratio of

4:1) or extremely unequal (largest to smallest variance ratio of 9:1). Both positive (largest  $n$  paired with largest population variance, and smallest  $n$  paired with smallest population variance) and negative (largest  $n$  paired with largest population variance, and smallest  $n$  paired with smallest population variance) pairings of unequal  $n$  and variances were investigated. Population means for the Type I error conditions were all set equal to 0, and population means for the power conditions (for  $J=3$ ,  $\mu_j = 0, .4, .8$ ; for  $J=8$ ,  $\mu_j = 0, .11, .22, .33, .44, .55, .66, .77$ ) were selected such that the power for the ANOVA  $F$  test with equal sample sizes and variances and normal distributions was .8. An initial check of the program with equal sample sizes and variances and normal distributions indicated that the Type I error rates for the ANOVA  $F$  for both  $J=3$  and  $J=8$  were equal to  $\alpha$ , and the power values for  $J=3$  and  $J=8$  were .79 and .80, respectively.

Distribution shapes were either all normal, all moderately skewed, all extremely skewed, or a mixture of normal and nonnormal shapes. The skewed distributions were generated using the  $g$ - and  $h$ -distribution (Hoaglin, 1985). The  $g$ - and  $h$ - distributions used in this study were  $g=.5, h=0$  (moderately skewed, skewness = 1.75, kurtosis = 8.90) and  $g=1, h=0$  (extremely skewed, skewness = 6.18, kurtosis = 113.94). To give meaning to these values it should be noted that for the standard normal distribution  $g=0$  and  $h=0$ . When  $g=0$ , a distribution is symmetric and the tails of a distribution will become heavier as  $h$  increases in value. As  $g$  increases, the distribution becomes increasingly positively skewed. According to Wilcox (1994, 1995), the distributions used in this study are representative of the levels of skewness for dependent variables in many scientific inquiries.

To generate pseudo-random normal variates, we used the R generator 'rnorm' (R Development Core Team, 1995). If  $Z_{ij}$  is a standard normal variate, then  $X_{ij} = \mu_j + \sigma_j Z_{ij}$  is a normal variate with mean equal to  $\mu_j$  and standard deviation equal to  $\sigma_j$ . To generate data from a

$g$ - and  $h$ -distribution, standard unit normal variables ( $Z_{ij}$ ) were converted to the random variable:

$$X_{ij} = \frac{e^{gZ_{ij}} - 1}{g} e^{\frac{hZ_{ij}^2}{2}},$$

according to the values of  $g$  and  $h$  selected for investigation. To obtain a distribution with standard deviation  $\sigma_j$ , each  $X_{ij}$  was multiplied by a value of  $\sigma_j$  (from Table 1). It is important to note that this does not affect the value of the null hypothesis when  $g = 0$  (see Wilcox, 1994). However, when  $g > 0$ , the population mean for a  $g$ - and  $h$ - variable is:

$$\mu_{gh} = \frac{1}{\sqrt{g(1-h)}} \left( e^{\frac{g}{2(1-h)}} - 1 \right).$$

Thus, for those conditions where  $g > 0$ ,  $\mu_{gh}$  was first subtracted from  $X_{ij}$  before multiplying by  $\sigma_j$ . When working with trimmed means, the population trimmed mean for the  $j$ th group was also subtracted from the variate before multiplying by  $\sigma_j$ . Lastly, it should be noted that the standard deviation of a  $g$ - and  $h$ -distribution is not equal to one, and thus the values enumerated in Table 1 reflect only the amount that each random variable is multiplied by and not the actual values of the standard deviations (see Wilcox, 1994).

Empirical Type I error and power rates were recorded for all tests. The robustness of a procedure, with respect to Type I error control, was determined using Bradley's (1978) liberal criterion. That is, a procedure is deemed robust with respect to Type I errors if the empirical rate of Type I error falls within the range  $\pm .5 \alpha$ . We use a benchmark of  $.025 < \hat{\alpha} < .075$  ( $\hat{\alpha}$  is the empirical rate of Type I error) to define a robust test, when the criterion of significance is set at  $\alpha$

= .05. That is, for a particular case of nonnormality and/or variance heterogeneity, if the empirical rate of Type I error is contained in this interval, we, as well as many others, consider the procedure to be insensitive to (i.e., not substantially affected by) the assumption violation(s). However, this criterion (i.e., the length of the interval) is not universally accepted and other researchers/writers use other criteria to assess robustness. That is, the issue of robustness, invariably, involves subjective decisions (e.g., How disparate do variances have to be before a distortion will occur in the probability of committing a Type I error? How much power should be sacrificed in order to ensure the rate of Type I error is maintained at  $\alpha = .05$ ?). However, in our view, Bradley's liberal criterion is acceptable in this study because we are investigating extreme conditions of sample size and variance inequality, nonnormality and distribution shape heterogeneity, and therefore we are not expecting empirical Type I error rates to precisely equal the nominal significance level.

The simulation program was written in R (R Development Core Team, 2005). Five thousand replications of each condition were performed, resulting in a standard error of approximately .0015 for the mean empirical power and Type I error rates. A nominal significance level of .05 was adopted in all analyses.

## Results

The pattern of results was similar for the moderately and extremely unequal variance conditions and therefore the results were averaged over these conditions. As expected, more extreme variance ratios had a larger impact on the Type I error rates and power of the procedures, but the overall recommendations, when averaging over these conditions, do not change. Further, we do not present the results for equal sample sizes and unequal variances, with



the rationale being that if a procedure performs satisfactorily with unequal sample sizes and unequal variances, then it is also expected to perform satisfactorily with equal sample sizes and unequal variances.

### *Type I error Rates*

Empirical Type I error rates for  $J = 3$  and  $J = 8$  are presented in Tables 2 and 3, respectively. The results indicate that although the empirical Type I error rates for the Welch (1951), James (1951) and parametric bootstrap procedures were acceptable when all distributions were normal or when all distributions were moderately skewed, the Type I error rates deviated considerably from the nominal level when all distribution shapes were extremely nonnormal, or when the distribution shapes were dissimilar. For example, when there were three groups and the first had extremely skewed data and the next two had normally distributed data, the empirical Type I error rates for the Welch, James and parametric bootstrap procedures, even with equal population variances, was approximately .115 (i.e., more than double the nominal .05 rate). When distribution shapes were dissimilar and population variances were unequal, Type I error rates for the Welch, James and parametric bootstrap procedures with  $J = 8$  exceeded .20. On the other hand, the Welch test with trimmed means and Winsorized variances generally provided excellent Type I error control across the conditions, with the Type I error rates straying above .075 in only a few instances, specifically when there were 8 groups and the distribution shapes were dissimilar.

In order to determine how accurate the Type I error rates would be at smaller sample sizes, we also ran conditions with an average sample size of 10 (for  $J = 3$ ,  $n_j = 10, 10, 10$  and  $n_j = 7, 10, 13$ ; for  $J = 8$ ,  $n_j = 10, 10, 10, 10, 10, 10, 10, 10$  and  $n_j = 6, 7, 8, 9, 11, 12, 13, 14$ ). We ran these conditions under the most extreme pattern of nonnormality (i.e., the pattern that resulted in

the largest deviations of the empirical Type I error rates from  $\alpha$  for  $n = 30$ ), namely the pattern where some of the distribution shapes were normal and some were extremely positively skewed (for  $J = 3$ , two of the distributions were normal and one was positively skewed, and for  $J = 8$  four of the distributions were normal and four were positively skewed). The pattern of results for  $J = 3$  was identical to that for  $n = 30$ ; the Type I error rates for the Welch test with trimmed means and Winsorized variances never strayed outside of Bradley's liberal bounds, whereas the Type I error rates for the Welch, James and Parametric Bootstrap procedures commonly exceeded .075. For  $J = 8$ , the Type I error rates were more liberal for  $n = 10$  than for  $n = 30$ . For the Welch, James and Parametric Bootstrap procedures the Type I error rates were much more liberal, with rates ranging from .12 - .27, whereas the Type I error rates for the Welch test with trimmed means and Winsorized variances were moderately inflated, with rates reaching as large as .13.

### *Power*

Empirical Power rates for  $J = 3$  and  $J = 8$  are presented in Tables 4 and 5, respectively. Given the unsatisfactory Type I error rates for the Welch, James, and parametric bootstrap procedures under many conditions, an investigation of power may be unnecessary due to the fact that generally only the Welch test with trimmed means could be recommended. However, the power results do help to highlight that the Welch, James and parametric bootstrap procedures are only more powerful than the Welch test with trimmed means when all distribution shapes are normal, but otherwise the Welch test on trimmed means has greater power. Therefore, not only did we find that the Welch test with trimmed means had substantially improved Type I error control relative to the usual Welch test and parametric bootstrap procedures, but also that it was more powerful than the other procedures, even in conditions where the empirical Type I error rates for the other procedures were well above .075.

## Discussion

Given the popularity of independent groups designs in experimental research, there is still considerable interest in finding a test statistic that is appropriate under cases of distribution nonnormality and variance heterogeneity across the groups. This study addressed two important questions related to reliably and validly assessing treatment effects in this design : 1) How will the recently proposed parametric bootstrap test proposed by Krishnamoorthy et al. (2007) perform when distributions are nonnormal? and 2) How well will previously recommended test statistics for analyzing nonnormal data with unequal variances (i.e., the original Welch, 1951, heteroscedastic test and the Welch heteroscedastic test with trimmed means and Winsorized variances) perform, relative to the parametric bootstrap procedure, when distribution shapes vary across groups? These questions have not previously been addressed. We used Monte Carlo methods to examine these questions, varying both the variances and the shapes of distributions across treatment groups.

The Welch (1951)  $F$ -test with trimmed means and Winsorized variances was found to be the only test that provided acceptable Type I error control across the vast majority of conditions examined in our study. However, Type I error rates did on occasion exceed the nominal level when there were eight groups and distribution shapes were dissimilar; however, this only occurred in 8 of the 27  $J=8$  conditions reported in Table 3.

The Welch (1951) and James (1951)  $F$ -tests with the usual means and variances and the parametric bootstrap procedure both had Type I error rates that deviated substantially from the nominal level when all distribution shapes were nonnormal or when the distribution shapes were dissimilar. Type I error rates were generally more extreme when distribution shapes were dissimilar, with maximum rates for the Welch, James and parametric bootstrap procedure

occurring when the distributions had opposite skews. With respect to power, except for the case where all distributions were normal in shape, the Welch (1951)  $F$ -test with trimmed means was always more powerful than the original Welch, James or the parametric bootstrap procedure.

Thus, based on the results of our investigation, the Welch (1951) test using robust estimators (trimmed means and Winsorized variances) is preferable to the test statistic proposed by Krishnamoorthy et al. (2007) because it provides much better Type I error control and is more sensitive to the presence of treatment effects in the presence of nonnormal data where variances are unequal as well.

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Table 1.

*Summary of conditions investigated in the Monte Carlo study (all conditions are crossed).*

J	Sample Sizes	$\sigma_j$	Population Distribution Shapes
3	30 X 3 20, 30, 40	1, 1, 1	Normal X 3
		1, 1.5, 2	g=.5 X 3
		1, 2, 3	g=1 X 3
		2, 1.5, 1	Normal X 2, g=1
		3, 2, 1	Normal, g=.5, g=1 g=1, Normal X 2 g=1, g=.5, Normal g=1(-skew), Normal, g=1(+skew)
8	30 X 8 19, 22, 25, ..., 40	1 X 8	Normal X 8
		1, 1.14, 1.28, ..., 1.98	g=.5 X 8
		1, 1.28, 1.56, ..., 2.96	g=1 X 8
		1.98, 1.84, 1.70, ..., 1	Normal X 4, g=1 X 4
		2.96, 2.68, 2.40, ..., 1	Normal X 3, g=.5 X 2, g=1 X 3 g=1 X 4, Normal X 4 g=1 X 3, g=.5 X 2, Normal X 3 g=1 (-skew) X 4, g=1 (+skew) X 4

Note: J represents the number of groups;  $\sigma$  represents the population standard deviation; 'a X 2' indicates that 'a' is replicated 2 times; g=.5 represents a moderately skewed distribution shape; g=1 represents an extremely skewed distribution shape (h=0 for all g- and h- distribution shapes).

Table 2.  
*Type I error rates for each test statistic for  $J = 3$ .*

Distribution Shape	Population Variances	Test Statistic			
		Welch	James	Welch <sub>t</sub>	PB
normal X 3	Equal	.054	.054	.054	.054
	PP	.053	.052	.054	.053
	NP	.046	.055	.057	.054
g=.5 X 3	Equal	.049	.049	.054	.049
	PP	.053	.053	.051	.054
	NP	.065	.065	.052	.066
g=1 X 3	Equal	.052	.052	.050	.052
	PP	.063	.063	.053	.063
	NP	.110	.110	.063	.109
normal X 2, g=1	Equal	.081	.081	.052	.081
	PP	.092	.092	.056	.093
	NP	.058	.057	.054	.058
normal, g=.5, g=1	Equal	.075	.075	.050	.074
	PP	.083	.084	.049	.084
	NP	.048	.048	.055	.050
g=1, normal X 2	Equal	.115	.115	.053	.114
	PP	.075	.075	.048	.076
	NP	.123	.123	.067	.122
g=1, g=.5, normal	Equal	.101	.101	.054	.102
	PP	.066	.066	.051	.067
	NP	.127	.126	.065	.126
g=1,normal,g=1(-)	Equal	.123	.123	.063	.123
	PP	.118	.118	.057	.117
	NP	.126	.126	.066	.126
g=1(-),normal,g=1	Equal	.129	.129	.056	.129
	PP	.113	.123	.053	.121
	NP	.121	.121	.067	.121

Note: g=.5 represents a moderately skewed distribution shape; g=1 represents an extremely skewed distribution shape ( $h=0$  for all g- and h- distribution shapes); PP = positively paired sample sizes and variances; NP = negatively paired sample sizes and variances.

Table 3.  
*Type I error rates for each test statistic for  $J = 8$ .*

Distribution Shape	Population Variances	Test Statistic			
		Welch	James	Welch <sub>t</sub>	PB
normal X 3	Equal	.050	.049	.057	.049
	PP	.051	.050	.059	.049
	NP	.052	.051	.061	.051
g=.5 X 3	Equal	.064	.063	.060	.063
	PP	.064	.064	.057	.063
	NP	.074	.073	.064	.073
g=1 X 3	Equal	.096	.095	.059	.098
	PP	.100	.099	.061	.099
	NP	.143	.141	.075	.140
normal X 4, g=1 X 4	Equal	.131	.130	.063	.130
	PP	.163	.161	.067	.161
	NP	.105	.105	.061	.104
normal X 3, g=.5 X 2, g=1 X 3	Equal	.109	.108	.061	.108
	PP	.139	.139	.069	.138
	NP	.088	.087	.060	.086
g=1 X 4, normal X 4	Equal	.196	.194	.073	.195
	PP	.142	.141	.063	.141
	NP	.221	.221	.083	.221
g=1 X 3, g=.5 X 2, normal X 3	Equal	.164	.163	.068	.165
	PP	.127	.127	.061	.126
	NP	.199	.197	.083	.198
g=1,normal,g=1(-)	Equal	.286	.283	.080	.283
	PP	.263	.261	.083	.262
	NP	.283	.280	.093	.280
g=1(-),normal,g=1	Equal	.278	.276	.079	.277
	PP	.264	.263	.081	.263
	NP	.282	.282	.092	.280

Note: g=.5 represents a moderately skewed distribution shape; g=1 represents an extremely skewed distribution shape (h=0 for all g- and h- distribution shapes); PP = positively paired sample sizes and variance; NP = negatively paired sample sizes and variances.

Table 4.  
 Power rates for each test statistic for  $J = 3$ .

Distribution Shape	Population Variances	Test Statistic			
		Welch	James	Welch <sub>t</sub>	PB
normal X 3	Equal	.724	.723	.644	.726
	PP	.360	.361	.311	.361
	NP	.301	.301	.257	.300
g=.5 X 3	Equal	.634	.633	.662	.635
	PP	.213	.214	.263	.213
	NP	.333	.333	.338	.333
g=1 X 3	Equal	.384	.383	.630	.383
	PP	.101	.101	.224	.103
	NP	.299	.299	.337	.300
normal X 2, g=1	Equal	.380	.380	.550	.382
	PP	.144	.145	.220	.142
	NP	.166	.165	.228	.166
normal, g=.5, g=1	Equal	.375	.375	.584	.378
	PP	.108	.108	.210	.107
	NP	.170	.170	.225	.171
g=1, normal X 2	Equal	.582	.576	.673	.582
	PP	.352	.352	.198	.353
	NP	.335	.334	.249	.334
g=1, g=.5, normal	Equal	.581	.581	.685	.580
	PP	.342	.343	.355	.341
	NP	.367	.365	.256	.367
g=1,normal,g=1(-)	Equal	.484	.483	.716	.483
	PP	.334	.334	.418	.417
	NP	.329	.329	.375	.328
g=1(-),normal,g=1	Equal	.105	.104	.493	.104
	PP	.053	.052	.216	.104
	NP	.081	.081	.156	.080

Note: g=.5 represents a moderately skewed distribution shape; g=1 represents an extremely skewed distribution shape ( $h=0$  for all g- and h- distribution shapes); PP = positively paired sample sizes and variance; NP = negatively paired sample sizes and variances; greyed out = Type I error rate  $>.075$ .

Table 5.  
Power rates for each test statistic for  $J = 8$ .

Distribution Shape	Population Variances	Test Statistic			
		Welch	James	Welch <sub>t</sub>	PB
normal X 8	Equal	.774	.770	.687	.770
	PP	.339	.337	.299	.336
	NP	.323	.320	.289	.320
g=.5 X 8	Equal	.654	.653	.661	.651
	PP	.246	.244	.278	.243
	NP	.369	.364	.328	.365
g=1 X 8	Equal	.460	.454	.667	.457
	PP	.155	.154	.228	.154
	NP	.387	.384	.371	.385
normal X 4, g=1 X 4	Equal	.298	.295	.572	.297
	PP	.121	.120	.168	.119
	NP	.159	.157	.243	.158
normal X 3, g=.5 X 2, g=1 X 3	Equal	.293	.289	.549	.289
	PP	.105	.104	.172	.103
	NP	.145	.143	.226	.142
g=1 X 4, normal X 4	Equal	.721	.720	.759	.720
	PP	.473	.472	.389	.472
	NP	.502	.501	.435	.501
g=1 X 3, g=.5 X 2, normal X 3	Equal	.718	.715	.747	.716
	PP	.442	.440	.365	.440
	NP	.485	.484	.402	.484
g=1 X 4, g=1(-) X 4	Equal	.691	.690	.826	.689
	PP	.515	.514	.523	.515
	NP	.515	.514	.489	.513
g=1(-) X 4, g=1 X 4	Equal	.127	.125	.416	.124
	PP	.151	.151	.136	.151
	NP	.176	.175	.139	.174

Note: g=.5 represents a moderately skewed distribution shape; g=1 represents an extremely skewed distribution shape (h=0 for all g- and h- distribution shapes); PP = positively paired sample sizes and variance; NP = negatively paired sample sizes and variances; greyed out = Type I error rate >.075.