

White Hat P-Hacking

Bayesian Parables to Understand the Reproducibility Crisis

Omkar Venkatesh

P-hacking?

- <https://projects.fivethirtyeight.com/p-hacking/>





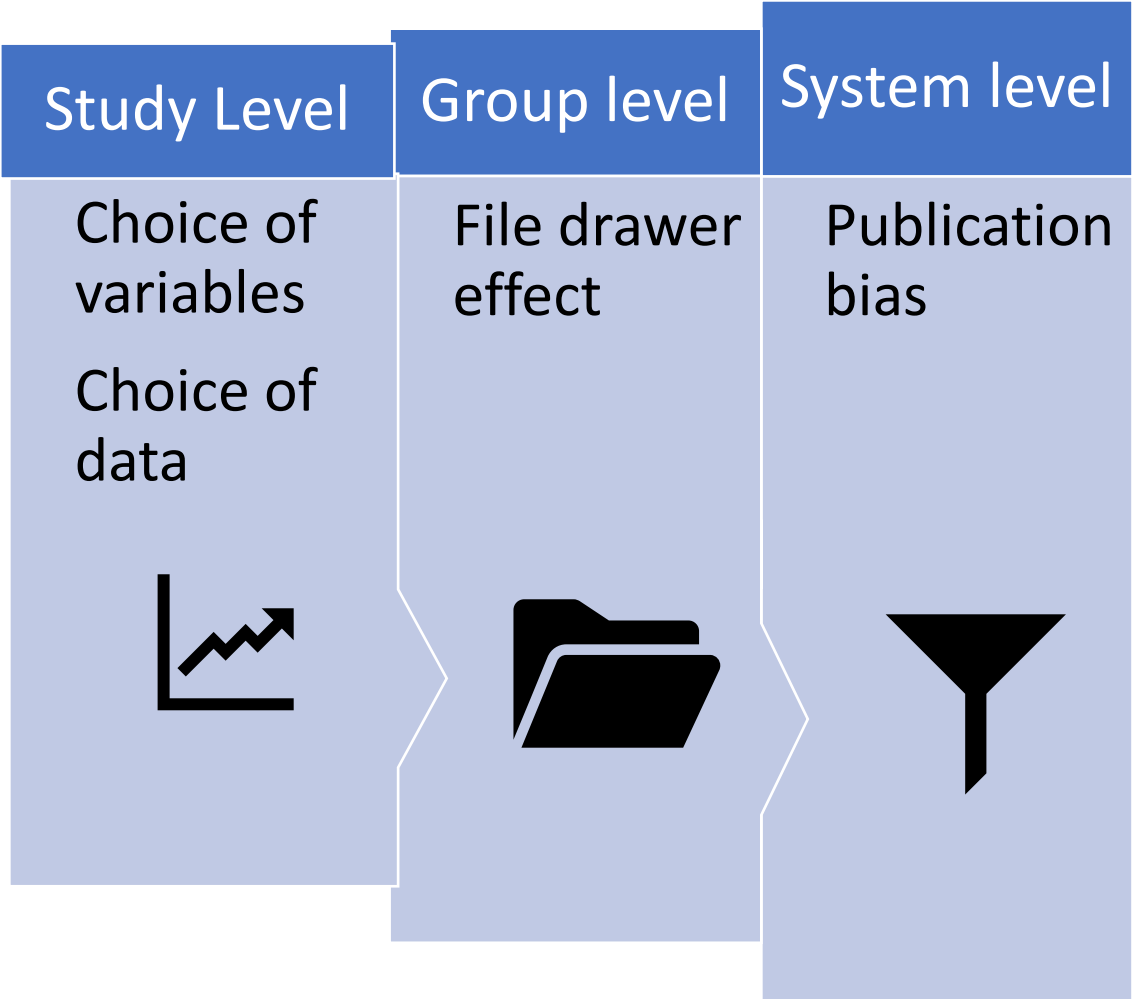
The P-Hacker

Non-reproducible results are almost never due to nefarious intent. Or even ignorance. But adopting this perspective might help us understand the concepts in a new way.



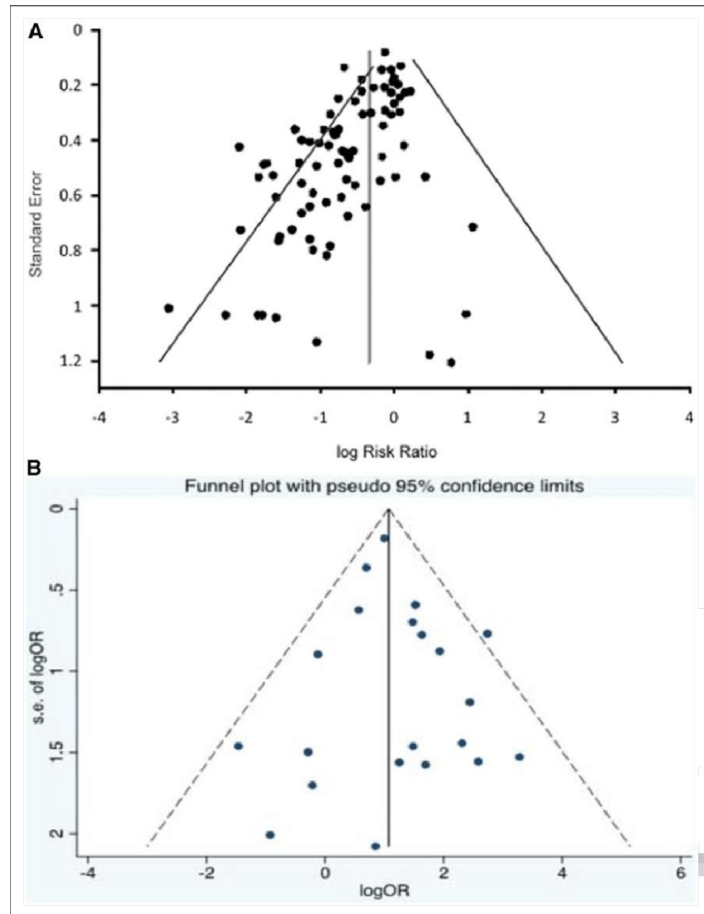


The Multiple Layers of P-hacking



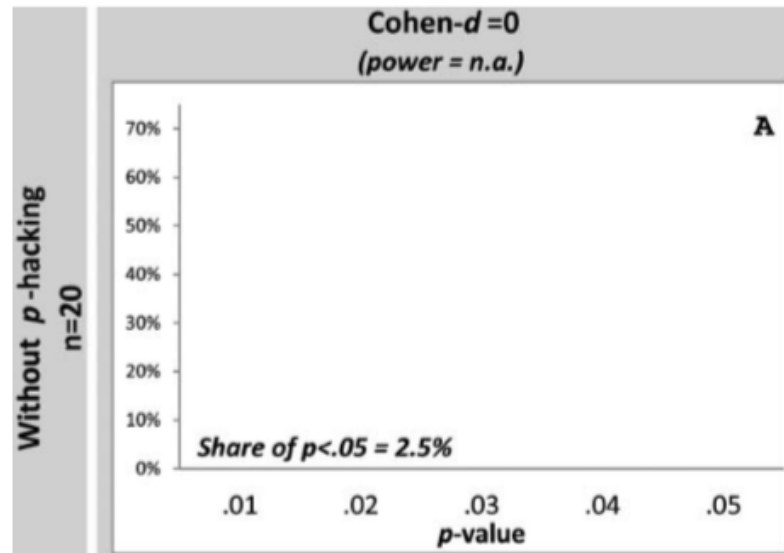
How can this stuff be caught?

What if we get caught? ~~Enter~~ Funnel Plots Exit



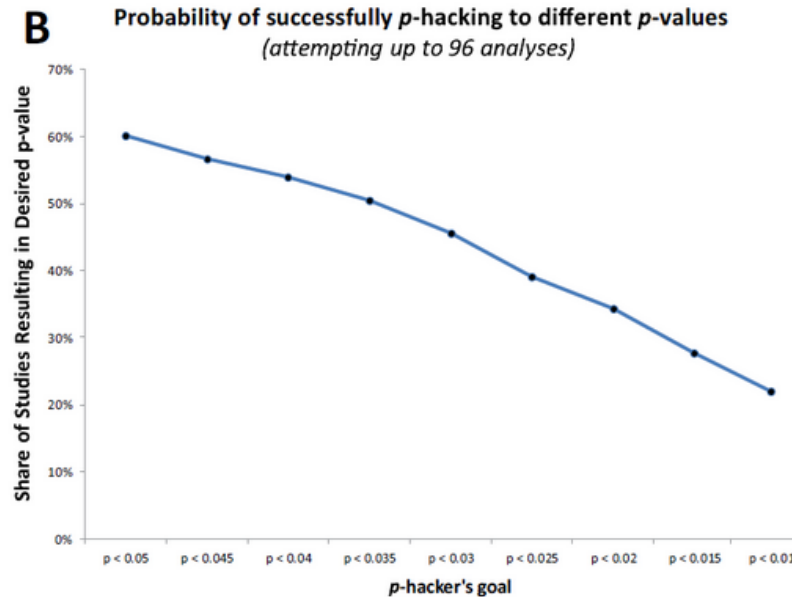
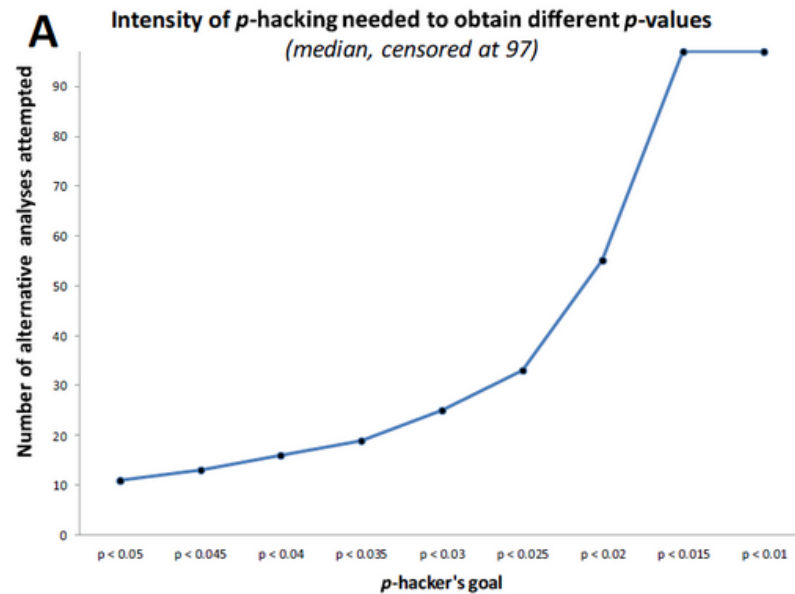
But $r(n, d) \neq 0$

P-Curves?



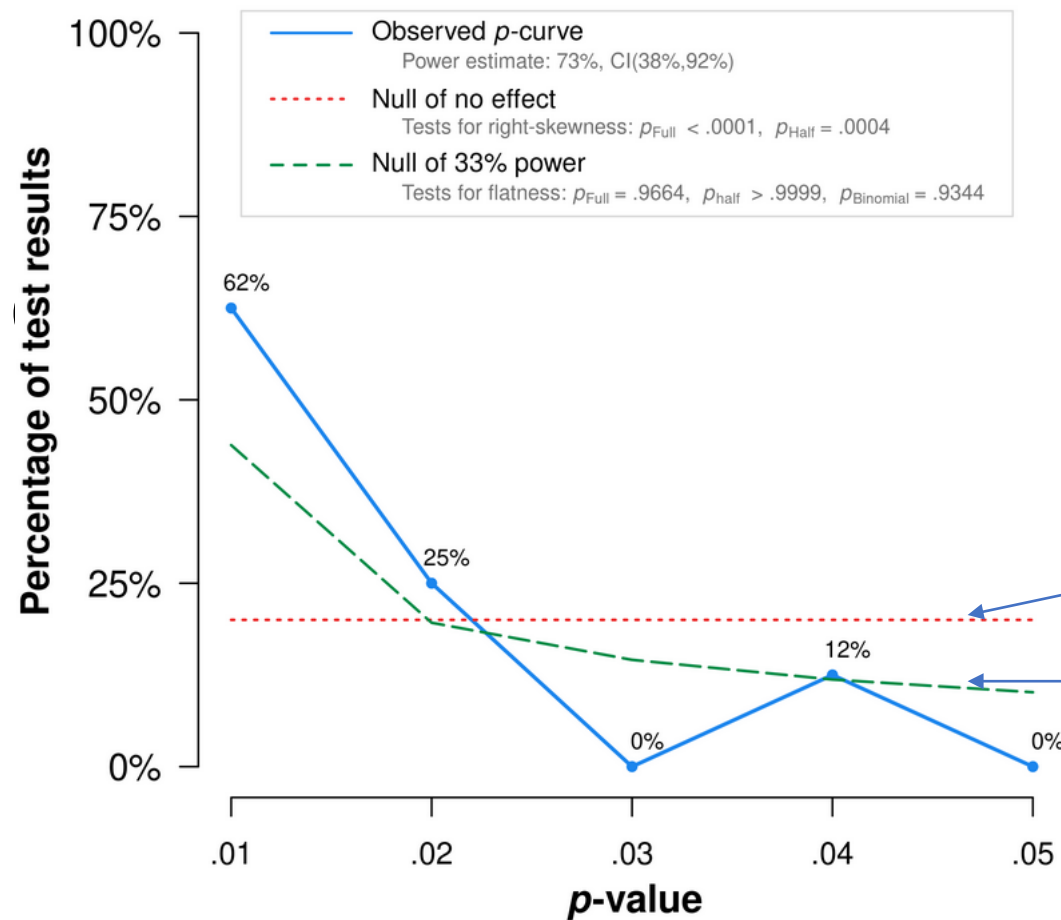
Wait, what if we tried harder?

- The key to p -curves: limited ambition
 - You don't p -hack to .0001, you're happy with .05





When do we see a null?



Answer: This can happen when power is high and effect size is large

P(Data | Null)

P(Data | Alternative)

Note: The observed p-curve includes 8 statistically significant ($p < .05$) results, of which 7 are $p < .025$. There were no non-significant results entered.

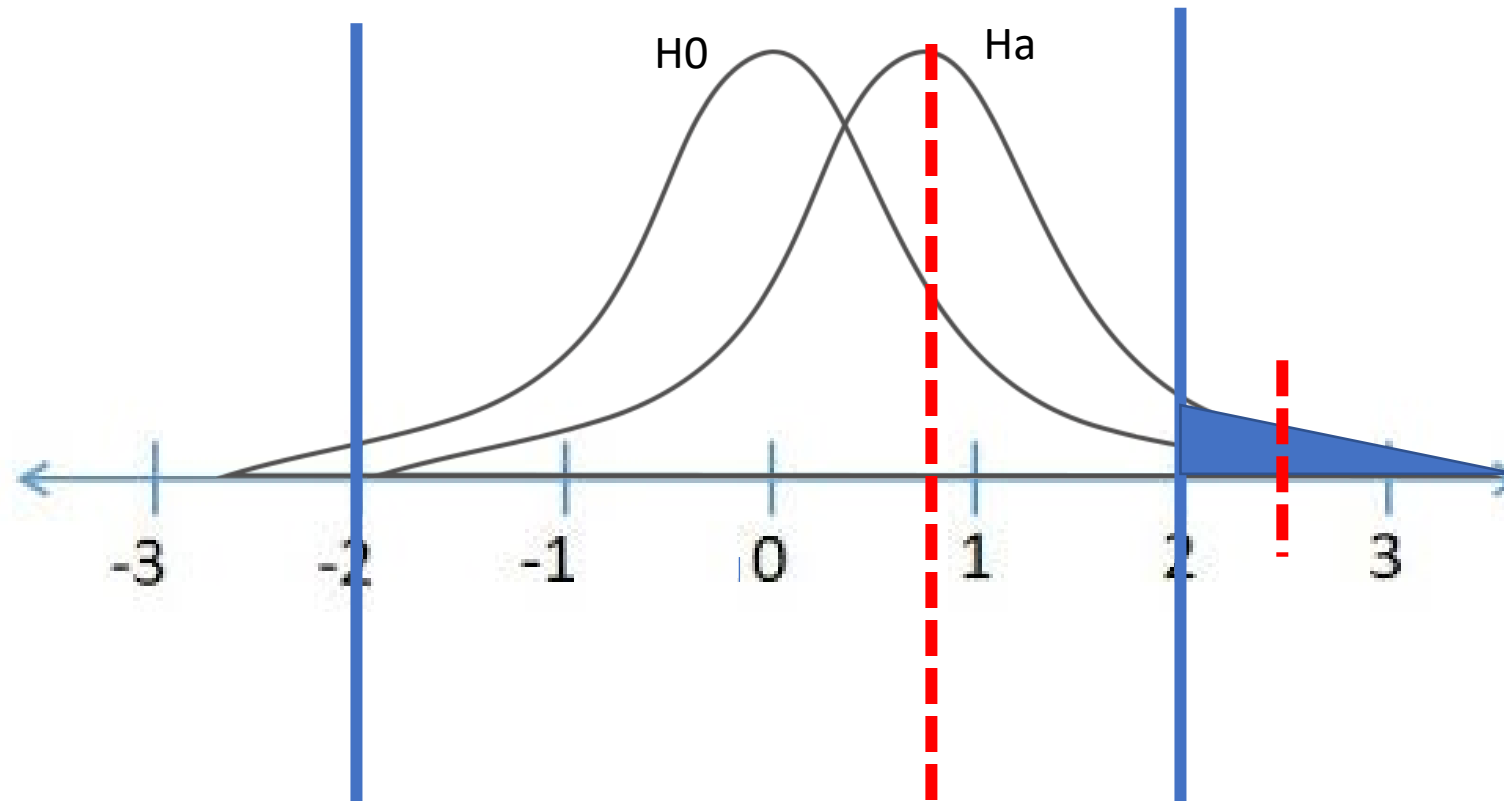
A deeper dive into power...

What about low power?



Doing a meta-analysis, how can I jack up effect size?

- Use low power studies and one-sided tests

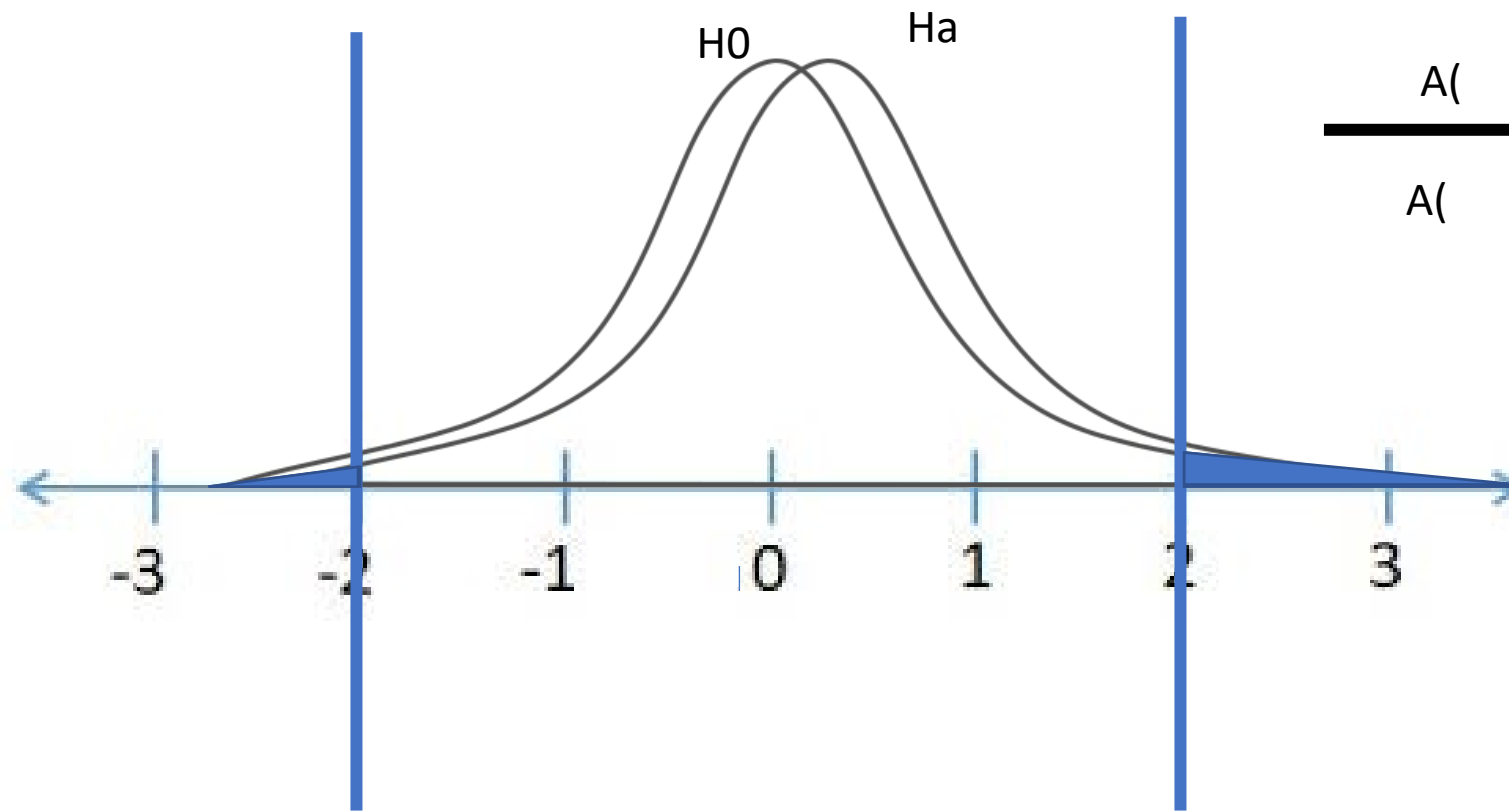


True effect: <1

Average significant result: >2

Can I use low power to produce results that “contradict” the scholarly consensus?

- Yep



$$\frac{A(\text{ })}{A(\text{ })} = \text{Fraction of significant results with wrong sign}$$

What if editors catch on and make me do a post-hoc power analysis?

- Use the effect size from your study, since it's likely an overestimate, as seen before

Summary

- P-Hacking is often unavoidable
- Biased distributions of p-values can demonstrate p-hacking
- $p < .05$ doesn't simply mean evidence for null
- Low power reduces the informative value of significant p values
 - Can also lead to magnitude errors in meta analysis
 - Can also lead to “sign” errors



What's this all about, anyway?

- Human need for certainty & binary labels
- The sneakiness of multiple comparisons
 - “Garden of forking paths”
- Proposed solutions
 - Bayes factors
 - Lower the significance threshold
 - Preregistration
 - Cross-validation (hold-out)

Contact

- Twitter @OmkarGV

- This presentation is heavily indebted to the works/ideas of Uri Simonsohn, Andrew Gelman, Daniel Lakens and others. No infringement is intended.