Paired-sample sign test on the equality of population medians

This is a non-parametric test based on ordinal level data. The source of the data are a set of paired values from two samples. The hypothesis is that the population median of both sets of data are the same. There does exist a non-parametric test that uses the fact that the data can be ranked. It is called the paired-sample Wilcoxon signed rank test on equality of population medians. However, the paired-sample sign test is a "simpler" test that first reduces the data to nominal level.

Example

In the past suspects of drink driving were required to walk on a white line. Ten volunteers were asked to walk a white line before and after drinking two pints of a Manchester ale. The distances travelled before wobbling off were measured to the nearest metre, and the following results were obtained.

| Volunteer | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|------------|----|---|----|---|---|----|---|---|---|----|
| Before ale | 10 | 9 | 11 | 4 | 8 | 12 | 6 | 7 | 8 | 8 |
| After ale | 8 | 6 | 11 | 5 | 6 | 13 | 3 | 1 | 9 | 4 |

Test at the 5% significance level whether getting drunk on Manchester ale makes a difference to your ability to walk straight.

- H₀: there is no difference in the medians.
- H₁ median value after drinking ale is less than median value before drinking ale.

We proceed by considering the sign of the difference.

| Volunteer | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------------|---|---|---|---|---|---|---|---|---|----|
| Sign of difference | + | + | 0 | I | + | - | + | + | I | + |

Let X = number of negative signs. We delete the 0 score from the test.

Then $X \sim B(9, 0.5)$



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$$P(X \le 3) = P(X = 0) + P(X = 1) + P(X = 2) + P(X = 3)$$

= (⁹C₀ + ⁹C₁ + ⁹C₂ + ⁹C₃)(0.5)⁹
= (1 + 9 + 36 + 84)(0.5)⁹
= 0.2539
∴ P(X ≤ 3) > 0.05

Hence, we accept \boldsymbol{H}_{0} and reject \boldsymbol{H}_{1}

Apparently this beer has not made any difference to the performance of the white-line artistes.



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