

Interpretation of p -value: The Correct Way!

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ABSTRACT

The probability value (p -value) is used in hypothesis testing to assist in determining if the null hypothesis should be rejected. In a practical setting, the p -value helps to determine if an experiment is conducted and then compares the outcomes to what random chance may yield. In order to do it, researchers state a “null hypothesis” that they want to disapprove. Many researchers consider the p -value to be the essential summary of statistical analysis of their research data. Although it is undeniable that p -values are a very useful method for summarizing study results, it is also undeniable that p -values are frequently misused and misunderstood. Therefore p -value must be carefully interpreted based on the study design, sample size, comparability of study groups, and appropriateness of statistical tests. The statistically significant p -value should not be the sole criterion for accepting or rejecting the conclusions of any report or publication. Proper critical appreciation of research publications is a mandatory requirement before making clinical decisions based on them

Keywords: Interpretation, Null hypothesis, p -value.

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“It’s science’s dirtiest secret—the “scientific method” of testing hypotheses by statistical analysis stands on a flimsy foundation.” ScienceNews (Siegfried 2010)

The p -value has been the preferred way for summarizing the outcomes of medical research data since Pearson introduced them in 1900.^{1,2} p -values are determined as the difference between the observed value and a specified reference value³ The bigger the difference between the two values, the smaller the corresponding p -value.² Manually, p -values are calculated using the t -distribution table with $n-1$ degrees of freedom.³

Box 1: Formula for manually calculating the p -value

$H_0: \mu = A$

$H_a: \mu \neq A$

The formula for the test statistic is:

$t = (x - \mu) / (s / \sqrt{n})$ where x is the sample mean, μ is the hypothesized mean, s is the sample standard deviation, and n is the sample size.

Assuming that the null hypothesis is true, a p -value measures the probability of obtaining the observed results. For example, let’s hypothesize that the average height of 10-year-old boys is 140 cm. To prove the hypothesis, we will measure the height of 100 random 10-year-old boys and calculate the sample mean (x) and standard deviation (s). Therefore, our sample size (n) = 100, $n-1$ degree of freedom = 100–1 = 99. Our hypothesized mean (μ) = 140 cm.

The null (0) and alternative hypothesis (a) for the test is $H_0: \mu = 140$ cm and $H_a: \mu \neq 140$ cm.

Many researchers consider the p -value to be the essential summary of statistical analysis of their research data. Although it is undeniable that p -values are a very useful method for summarizing study results, it is also undeniable that p -values are frequently misused and misunderstood. Many authors or readers regard p -values of 0.05 as the “gold standard” of “significance.” A p -value > 0.05 is considered to be of “no importance” or a “not significant” result. This, however, is not the actual scenario.^{3,4} In

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clinical research, reproducibility plays a very important role in establishing confidence in a result. Even when the same biological sample is examined twice under similar conditions, two different observations are recorded [e.g. blood pressure (BP) reading of a person at two different time points]. The two results will always display a natural degree of variance. Determining whether the claimed difference is “background noise” or a real shift, such as one brought on by an intervention, is the main challenge (e.g. BP medication, doing any form of physical activity before measuring BP).^{3,5} The p -value does not express the magnitude or relative importance of an impact. In relation to these limitations of the p -value and its injudicious use by researchers, the term “ p -hacking” was coined by Simonsohn et al. of the University of Pennsylvania. Simonsohn et al. define “ p -hacking” as “trying multiple things until you get the desired result.”⁶ Based on repeated observations and objections from various statisticians

about the inappropriate use of the *p*-value, the American Statistical Association has developed six principles regarding the correct interpretation and proper use of *p*-values. Many statisticians also recommend using Baye's rule. Others advocate for a more inclusive strategy that encourages researchers to test several methodologies on the same data set.⁹

Box 2: Salient features of the *p*-value

- A *p*-value is focused on the null hypothesis, rather than the study hypothesis.² *p*-value cannot measure the compatibility of the data with a study hypothesis.^{7,8}
- A *p*-value cannot assess the likelihood that the investigated hypothesis is correct or that the data were generated only by chance.^{3,5,7,8}
- A *p*-value has a tendency to draw focus away from the quantitative measurement of "impact size" and toward a more qualitative assessment of whether an effect existed or not. For example *p*-value does not tell us how two study groups are different from each other (control vs intervention group), it only tells us there is a difference between the two groups based on the null hypothesis selected by the researchers.^{7,8}
- Statistical significance and scientific significance are not synonymous.² *p*-value is directly dependent on sample size and therefore calculating the correct sample size is important in order to draw any inferences using the *p*-value.^{2,7,8}

Therefore *p*-value must be carefully interpreted based on the study design, sample size, comparability of study groups, and appropriateness of statistical tests.⁵ Statistically significant *p*-value should not be the sole criteria for accepting or rejecting the conclusions of any search report or publication. Proper critical

appreciation of research publications is a mandatory requirement before making clinical decisions based on them.⁵

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