

Conversion of Common Test Statistics to r and d Values

Statistic	r -value	d -value
1. t	$\sqrt{\frac{t^2}{(t^2 + df)}}$	$\frac{2t}{\sqrt{df}}$
2. z	$\sqrt{\frac{z^2}{z^2 + N}}$	$\frac{2z}{\sqrt{N}}$
3. F $df_n = 1$	$\sqrt{\frac{F}{F + df_d}}$	$2\sqrt{\frac{F}{df_d}}$
4. F $df_n > 1$	$\sqrt{\frac{df_n F}{df_n F + df_d}}$	$2\sqrt{\frac{df_n F}{df_d}}$
5. χ^2 $df = 1$	$\sqrt{\frac{\chi^2}{N}}$	$2\sqrt{\frac{\chi^2}{N - \chi^2}}$
6. χ^2 $df > 1$	$\sqrt{\frac{\chi^2}{\chi^2 + N}}$	$2\sqrt{\frac{\chi^2}{N}}$
7. r	r	$\sqrt{\frac{4r^2}{1 - r^2}}$
8. d	$\sqrt{\frac{d^2}{4 + d^2}}$	d

Note. df_n = degrees of freedom for the numerator, df_d = degrees of freedom for the denominator. Tables taken after Friedman (1982) and Wolf (1986).

Cohen suggested computing:
$$d = \frac{(\bar{Y}_1 - \bar{Y}_2)}{\sqrt{(s_1^2 + s_2^2)/2}}.$$

Hedges and Olkin (1985) suggested an adjusted d ,
$$\tilde{d} = \frac{(\bar{Y}_1 - \bar{Y}_2)}{\sqrt{(s_1^2 + s_2^2)/2}} \left[1 - \left[\frac{3}{4(n_1 + n_2) - 9} \right] \right]$$
 and

Hedges' $g = \frac{(\bar{Y}_1 - \bar{Y}_2)}{\sqrt{((n_1 - 1)s_1^2 + (n_2 - 1)s_2^2)/((n_1 + n_2) - 2)}} \left[1 - \left[\frac{3}{4(n_1 + n_2) - 9} \right] \right]$

Common Critical Values from the Normal Distribution
for Quick Approximate Power Analysis

		$\alpha = 0.05$		$\alpha = 0.01$	
		1-tailed	2-tailed	1-tailed	2-tailed
Power	Distance	(1.645)	(1.960)	(2.326)	(2.576)
0.70	-0.525	2.170	2.485	2.846	3.101
0.80	-0.842	2.487	2.802	3.168	3.418
0.90	-1.282	2.927	3.242	3.608	3.858

For a 2-group design, approximate per group sample size (n_j) for a given α and level of Statistical Power ($1-\beta$) for the can be solved as:

$n_j \geq \frac{2z_{cv}^2}{d^2}$, where z_{cv}^2 is the critical value from the Table above, d is a standardized mean difference, $d = \frac{(\bar{Y}_1 - \bar{Y}_2)}{s}$, and s is an assumed standard deviation. As pointed out above, various metrics have been proposed. In general, the use of Cohen's d the adjusted d , or Hedges' g will lead to approximately the same result.

For example, suppose a study reports the control group had a mean of $\bar{Y}_c = 10$, the treatment group had a mean of $\bar{Y}_t = 12$ and the pooled standard deviation was $s = 1.5$.

Then the standardized mean difference would be: $d = (12.7 - 11.8) / 1.5 = 0.6$.

For a future study to have **70% Power ($1-\beta = 0.70$)** for a 2-tailed test at $\alpha = 0.05$ The approximate necessary per group sample size would be:

$$n_j \geq \frac{2(2.485^2)}{0.6^2} \geq \frac{2(6.175225)}{0.36} \geq 34.3 \approx 35.$$

For a future study to have **80% Power ($1-\beta = 0.80$)** for a 2-tailed test at $\alpha = 0.01$

The approximate necessary per group sample size would be:

$$n_j \geq \frac{2(3.418^2)}{0.6^2} \geq \frac{2(11.682724)}{0.36} \geq 64.9 \approx 65.$$

Reversing this process, if a researcher knew that he could only obtain 100 total subjects ($n_j = 50$ per group), then we could solve for an approximate minimum effect size (d):

$$d \geq \frac{z_{cv}}{\sqrt{\frac{n_j}{2}}}$$

Thus, if the research desired **80% Power ($1-\beta = 0.80$)** for a 2-tailed test at $\alpha = 0.05$

$$d \geq \frac{2.802}{\sqrt{\frac{50}{2}}} \geq \frac{2.802}{5} \geq 0.5604 \text{ would be the approximate necessary effect size.}$$

To double check this enter the effect size of $d = 0.5604$ the critical value for **80% Power ($1-\beta = 0.80$)** for a 2-tailed test at $\alpha = 0.05$ into

$$n_j \geq \frac{2z_{cv}^2}{d^2} \geq \frac{2(2.802^2)}{0.5604^2} \geq \frac{15.702408}{0.31404816} \geq 50$$