The Four Horsemen of Validity

Session 6

PMAP 8521: Program evaluation Andrew Young School of Policy Studies

Plan for today

Construct validity

Statistical conclusion validity

Internal validity

External validity

Construct validity

A new program hopes to improve student commitment to school

Participants score 200 points higher on the SAT and have a 0.3 higher GPA, on average



The Streetlight Effect



Construct validity

Are you measuring what you want to measure?

Do test scores measure commitment to school? Teacher performance? Principal skill?

Test scores measure how good kids are at taking tests

This is why we spend so much time on outcome measurement construction!

Statistical conclusion validity

Statistical conclusion validity

Are your statistics correct?

Statistical power

Violated assumptions of statistical tests

Fishing and p-hacking

Spurious statistical significance

Power

A training program causes incomes to rise by \$40

Person	Group	Before	After	Difference
295	Control	122.09	229.04	106.95
126	Treatment	205.60	199.84	-5.76
400	Control	133.25	130.40	-2.85
94	Treatment	270.11	206.56	-63.54
250	Control	344.37	222.89	-121.49
59	Treatment	312.41	268.06	-44.35

Power

Survey 10 participants



Survey 200 participants



What's the right sample size?

Use a statistical power calculator to make sure you can potentially detect an effect

statistical power calculator

🔍 All 🖾 Images 🔗 Shopping

Test assumptions

Every statistical test has certain assumptions

For instance, for OLS:

Linearity Homoscedasticity Independence Normality

Make sure you're doing the stats correctly

Fishing and p-hacking

Wouldn't it be awesome to run thousands of models with different combinations of variables until you find coefficients that are statistically significant?



Hack Your Way To Scientific Glory					
You're a social scientist w	ith a hunch: The U.S. economy is affected by whether Republic	cans			
or Democrats are in office	ce. Try to show that a connection exists, using real data going bac	:k to			
1948. For your results to b	be publishable in an academic journal, you'll need to prove that the	еу			
are "statistically significan	t" by achieving a low enough p-value.				
1 CHOOSE A POLITICAL PARTY	Republicans Democrats				
2 DEFINE TERMS	3 IS THERE A RELATIONSHIP?	4 IS YOUR RESULT SIGNIFICANT?			
Which politicians do you	Given how you've defined your terms, does the economy do better, worse or about the same when more Democrats are in power? Each dot	If there were no connection between the economy and politics, what is the probability that you'd get			

Spurious statistical significance

If *p* threshold is 0.05 and you measure 20 outcomes, 1 will likely show correlation by chance



Internal validity

Internal validity



Selection

If people can choose to enroll in a program, those who enroll will be different from those who do not

How to fix

Randomization into treatment and control groups

Selection

If people can choose when to enroll in a program, time might influence the result

How to fix

Shift time around



The Journal of Socio-Economics 35 (2006) 326-347

The Journal of **Socio-**Economics

www.elsevier.com/locate/econbase

Does marriage make people happy, or do happy people get married?

Alois Stutzer^{*,1}, Bruno S. Frey¹

University of Zurich, Switzerland Received 4 June 2003; accepted 12 October 2004

Abstract

This paper analyzes the causal relationships between marriage and subjective well-being in a longitudinal data set spanning 17 years. We find evidence that happier singles opt more likely for marriage and that there are large differences in the benefits from marriage between couples. Potential, as well as actual, division of labor seems to contribute to spouses' well-being, especially for women and when there is a young family to raise. In contrast, large differences in the partners' educational level have a negative effect on experienced life satisfaction.







Attrition

If the people who leave a program or study are different than those who stay, the effects will be biased

How to fix

Check characteristics of those who stay and those who leave

Fake microfinance program results

ID Increase in income Remained in program

1	\$3.00	Yes
2	\$3.50	Yes
3	\$2.00	Yes
4	\$1.50	No
5	\$1.00	No

ATE with attriters = \$2.20 ATE without attriters = \$2.83

Maturation

Growth is expected naturally

e.g. programs targeted at childhood development contend with the fact that children develop on their own too

How to fix

Use a comparison group to remove the trend

New Study Finds Sesame Street Improves School Readiness

Research coauthored by Wellesley College economist **Phillip B. Levine** and University of Maryland economist **Melissa Kearney**, finds that greater access to Sesame Street in the show's early days helped children do better in school.

When Sesame Street first aired in 1969, five million children watched a typical episode. That's the preschool equivalent of a Super Bowl every day.





Secular trends

Patterns in data happen because of larger global processes

Recessions Cultural shifts Marriage equality

How to fix

Use a comparison group to remove the trend

Seasonal trends

Patterns in data happen because of regular time-based trends

How to fix

Compare observations from same time period or use yearly/monthly averages

Charitable giving by month, 2017





Repeated exposure to questions or tasks will make people improve naturally

How to fix

Change tests, maybe don't offer pre-tests, use a control group that receives the test

Regression to the mean

People in the extreme have a tendency to become less extreme over time

Luck Crime and terrorism Hot hand effect

How to fix

Don't select super high or super low performers

Measurement error

Measuring the outcome incorrectly will bias the effect

How to fix

Measure the outcome well

Time frame

If the study is too short, the effect might not be detectable yet; if the study is too long, attrition becomes a problem

How to fix

Use prior knowledge about the thing you're studying to choose the right length

Hawthorne effect

Observing people makes them behave differently

How to fix

Hide? Use completely unobserved control groups

John Henry effect

Control group works hard to prove they're as good as the treatment group

How to fix

Keep two groups separate

Spillover effect

Control groups naturally pick up what the treatment group is getting

Externalities Social interaction Equilibrium effects

How to fix

Keep two groups separate; use distant control groups

Intervening events

Something happens that affects one of the groups and not the other





Internal validity



Fixing internal validity

Randomization fixes a host of issues

Selection Maturation Regression to the mean

Randomization doesn't fix everything!

Attrition Contamination Measurement

External validity

Generalizability

Are your findings generalizable to the whole population?

Hospital lights increase risk of dying in patients with heart disease

Sunday, September 01, 2019 by: Melissa Smith Tags: brain inflammation, Cardiac Arrest, cardiovascular disease, death, dim light, heart disease, heart health, hospital lights, hospital rooms, Hospitals, lighting, lights, mortality, research, white light

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Hospital lights increase risk of dying in patients with heart disease Hospitals may want to consider changing the lights they use in their rooms, especially for patients who suffered a cardiac arrest. A study published in the... \mathscr{O} naturalnews.com

10:36 AM · Sep 4, 2019 · Twitter Web App

Lab conditions vs. real world

Study volunteers are weird

Western, educated, from industrialized, rich, and democratic countries

Not everyone takes surveys

Online surveys

Amazon Mechanical Turk

Random digit dialing

Different settings and circumstances

Does a study in one state apply to other states?

Does the effect from a mosquito net trial in Eritrea transfer to Bolivia?