PERFORMING THE MANN-WHITNEY *V*-TEST AND THE KOLMOGOROV-SMIRNOV TWO-SAMPLE TEST USING SPSS

OBJECTIVE

In this lecture, you will learn the following items:

• How to perform the Mann–Whitney U-test and the Kolmogorov–Smirnov two-sample test using SPSS.

PERFORMING THE MANN-WHITNEY U-TEST AND THE KOLMOGOROV-SMIRNOV TWO-SAMPLE TEST USING SPSS

We will analyze the data from the example in Lecture 7 using SPSS.

Define Your Variables

First, click the "Variable View" tab at the bottom of your screen.

Then, type the names of your variables in the "Name" column. Unlike the related samples described in Lecture 2, you cannot simply enter each unrelated samples into a separate column to execute the Mann–Whitney *U*-test or Kolmogorov–Smirnov two-sample test.

You must use a grouping variable to distinguish each sample. As shown in Figure 2, the first variable is the grouping variable that we called "Method." The second variable that we called "Score" will have our actual values.



When establishing a grouping variable, it is often asiest to assign each group a whole number value. In our example, our groups are "Method 1" and "Method 2."

Therefore, we must set our grouping variables for the variable "Method." First, we selected the "Values" column and clicked the gray square, as shown in Figure 3. Then, we set a value of 1 to equal "Method 1." Now, as soon as we click the "Add" button, we will have set "Method 2" equal to 2 based on the values we inserted above.

	Name	Туре	Width	Decimals	Label	Value	es	Missing
1	Method	Numeric	8	2		None		None
2	Score	Numeric	8	2		None		None
3		ta Valu	e Labels		1000	-		×
4			e covers					
5		Valu	e Labels					
6		Valu	Je: 2				Sp	elling
7			el: Mathad 0				Car	
8		Lao	en. Method 2					
9			1.	00 = "Method 1"				
10			Add					
11			Change					
12			Remove					
13								
14								
15				ОК	Cancel Hel	p		
16								

FIGURE 3

Type in Your Values

Click the "Data View" tab at the bottom of your screen as shown in Figure 4. Type in the values for both sets of data in the "Score" column. As you do so, type in the corresponding grouping variable in the "Method" column. For example, all of the values for "Method 2" are signified by a value of 2 in the grouping variable column that we called "Method."

	Method	Score
1	1.00	38.00
2	1.00	39.00
3	1.00	40.00
4	1.00	41.00
5	1.00	48.00
6	1.00	50.00
7	1.00	53.00
8	2.00	10.00
9	2.00	12.00
10	2.00	14.00
11	2.00	17.00
12	2 00	18.00
Data View	Variable View	

FIGURE 4

Analyze Your Data

As shown in Figure 5, use the pull-down menus to choose "Analyze," "Nonparametric Tests," "Legacy Dialogs," and "2 Independent Samples. . . . "

Use the top arrow button to place your variable with your data values, or dependent variable (DV), in the box labeled "Test Variable List:." Then, use the lower arrow button to place your grouping variable, or independent variable (IV), in the box labeled "Grouping Variable."

orm	Analyze	Direct <u>M</u> arketing	Graphs	Utilities	Add-g	ns <u>W</u>	indow	<u>H</u> elp		
5	Re <u>p</u> D <u>e</u> s	orts criptive Statistics	*	H	*				▲ (14	
	Tab	les	•							
ore	Con	npare Means	•		var	var	r I	var	var	var
38.0	Gen	eral Linear Model	•							
39.0	Gen	eralized Linear Mod	dels 🕨							
40.0	Mixe	ed Models	•							
41.0	Cor	relate	•							
48.0	Reg	ression	•							
50.0	Log	linear								
53.0	Neu	iral Networks	•					Kan Chi-square		
10.0	Clas	ssify						Minomial		
12.0	Dim	ension Reduction					_	Runs	i	
14.0	Sca	le						1-Sa	mple K-S	
17.0	Non	parametric Tests	•	A One S	Sample			2 Ind	ependent Sar	nples
20.0	Fore	ecasting	•	A Independent Samples		K Independent Samples				
102 0	Sun	vival		A Independent Samples			2 Related Samples			
102.0	Mult	tiple Response		Related Samples						
_	Mis:	sing Value Analysis		Lega	cy Dialog	js	•	i kike	ated Dample.	

FIGURE 5

As shown in Figure 6, we have placed the "Score" variable in the "Test Variable List" and the "Method" variable in the "Grouping Variable" box. Click on the "Define Groups . . ." button to assign a reference value to your IV (i.e., "Grouping Variable").



As shown in Figure 7, type 1 into the box next to "Group 1:" and 2 in the box next to "Group 2:." Then, click "Continue." This step references the value labels you created when you defined your grouping variable in step 1. Now that the groups have been assigned, click "OK" to perform the analysis.

Group 1:		
Group 1.		
Group 2:	2	
Continue	Cancel	Help

Interpret the Results from the SPSS Output Window

We first compare the samples with the Mann–Whitney U-test. SPSS Output 1 provides the sum of ranks and sample sizes for comparing the two groups. The second output table provides the Mann–Whitney U-test statistic (U = 7.0).

As described in Figure 2, it also returns a similar nonparametric statistic called the Wilcoxon W-test statistic (W = 35.0). Notice that the Wilcoxon W is the smaller of the two rank sums in the table earlier.

SPSS returns the critical z-score for large samples. In addition, SPSS calculates the two-tailed significance using two methods. The asymptotic significance is more appropriate with large samples. However, the exact significance is more appropriate with small samples or data that do not resemble a normal distribution.

Based on the results from SPSS, the ranked reading comprehension test scores of the two methods were significantly different (U = 7, $n_1 = 7$, $n_2 = 7$, p < 0.05).

The sum of ranks for method 1 ($\sum R_1 = 70$) was larger than the sum of ranks for method 2 ($\sum R_2 = 35$).

Mann-Whitney Test

Ranks

	Method	Ν	Mean Rank	Sum of Ranks
Score	Method 1	7	10.00	70.00
	Method 2	7	5.00	35.00
	Total	14		

Test Statistics^a

	Score
Mann-Whitney U	7.000
Wilcoxon W	35.000
Z	-2.236
Asymp. Sig. (2-tailed)	.025
Exact Sig. [2*(1-tailed Sig.)]	.026 ^b

a. Grouping Variable: Method

b. Not corrected for ties.

SPSS OUTPUT 1

Next, we analyzed the data with the Kolmogorov– Smirnov two-sample test.

SPSS Output 2 provides the most extreme differences, $D_{max} = 0.857$. The second output table provides the Kolmogorov–Smirnov two-sample test statistic, Z =1.604, and the two-tailed significance, p = 0.012.

Two-Sample Kolmogorov-Smirnov Test

Frequencies

	Method	N
Score	Method 1	7
	Method 2	7
	⊤otal	14

Test Statistics^a

		Score
Most Extreme Differences	Absolute	.857
	Positive	.143
	Negative	857
Kolmogorov-Smirnov Z		1.604
Asymp. Sig. (2-tailed)	.012	

a. Grouping Variable: Method

SPSS OUTPUT 2

The results from the Kolmogorov–Smirnov two-sample test (D = 0.857, p < 0.05) indicate a significant difference between the two methods.

Therefore, we can state that the data support the pullout program as a more effective reading program for teaching comprehension to 4th-grade children at this school.

SUMMARY

In this lecture, we described how to perform and interpret the Mann–Whitney U-test and the Kolmogorov–Smirnov two-sample test using SPSS. We demonstrated a small samples for each test.