



Mann Whitney's U test

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Introduction

- It is equivalent non parametric test for unpaired t test when data are ordinal.
- Situation:
 - Data are ordinal
 - Independent or unpaired outcomes
 - $K=2$, two set of scores.
 - Different subjects two groups design.

Hypothesis

- H_0 : There is no significant difference between the outcomes of two independent variables.
 - VS
- H_1 : There is significant difference between the outcomes of two independent samples.

Test statistics

- $U = \text{Smaller of } U_1 \text{ and } U_2$
- $U_1 = n_1 n_2 + n_1(n_1 + 1)/2 - R_1$
- $U_2 = n_1 n_2 + n_2(n_2 + 1)/2 - R_2$
- Where;
- n_1 : No. of subjects in 1st group
- n_2 : No. of subjects in 2nd group
- R_1 : Sum of rank of 1st group.
- R_2 : Sum of the ranks of 2nd group.

Steps to compute ranks

- List all the score of the two groups together.
- Rank the scores
- Take the sum of ranks of each group separately and assign the R_1 and R_2 respectively.
- Compute U_1 and U_2
- Obtain the value of $U_{cal} = \text{smaller or min}(U_1 \text{ or } U_2)$

Decision rule

- If $U_{cal} > U_{n_1 n_2}$ at 0.05, then accept the H_0 hypothesis or otherwise reject H_0 .

Example.

- Data for two independent groups.
- Do the ratings on PIH differ significantly among literate and illiterate primi-gravida mothers.

Literate	Illiterate
12	8
17	18
9	26
21	15
	23
N=4	N=5

Steps

- List all the scores of the two groups together.
- Rank the scores.

Scores	Rank
8	1
9	2
12	3
15	4
17	5
18	6
21	7
23	8
26	9

- Take the sum of ranks separately. Assign the R_1 and R_2 separately.

Literates	Ranks	Illiterates	Ranks
12	3	8	1
17	5	18	6
9	2	26	9
21	7	15	4
		23	8
	$\sum R_1 = 17$		$\sum R_2 = 28$
	Mean of $R_1 = 4.25$		Mean of $R_2 = 5.6$

Calculate U_1 and U_2

- $$\begin{aligned}U_1 &= n \ln 2 + n(n+1)/2 - R_1 \\ &= 4 \times 5 + 4(4+1)/2 - 17 \\ &= 20 + 10 - 17 \\ &= 30 - 17 \\ &= 13.\end{aligned}$$

$$\begin{aligned}U_2 &= n \ln 2 + n^2(n+1)/2 - R_2 \\ &= 4 \times 5 + 5(5+1)/2 - 28 \\ &= 20 + 15 - 28 \\ &= 35 - 28 \\ &= 7.\end{aligned}$$

Decision

- Smaller of U_1 , U_2
- $U_{cal} = 7$ (is the smaller)
- At 0.05 level, is 1,
- Hence the H_0 is accepted.