

Package ‘hypothesize’

February 28, 2026

Title Consistent API for Hypothesis Testing

Version 0.11.0

Description Provides a consistent API for hypothesis testing built on principles from 'Structure and Interpretation of Computer Programs': data abstraction, closure (combining tests yields tests), and higher-order functions (transforming tests). Implements z-tests, Wald tests, likelihood ratio tests, Fisher's method for combining p-values, and multiple testing corrections. Designed for use by other packages that want to wrap their hypothesis tests in a consistent interface.

Encoding UTF-8

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Depends R (>= 3.5.0)

Imports stats

URL <https://github.com/queelius/hypothesize>,
<https://queelius.github.io/hypothesize/>

BugReports <https://github.com/queelius/hypothesize/issues>

Suggests testthat (>= 3.0.0), rmarkdown, knitr

VignetteBuilder knitr

RoxygenNote 7.3.3

Config/testthat/edition 3

NeedsCompilation no

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Repository CRAN

Date/Publication 2026-02-28 13:50:02 UTC

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adjust_pval	<i>Adjust P-Value for Multiple Testing</i>
-------------	--

Description

Applies a multiple testing correction to a hypothesis test or vector of tests, returning adjusted test object(s).

Usage

```
adjust_pval(x, method = "bonferroni", n = NULL)
```

Arguments

x	A hypothesis_test object, or a list of such objects.
method	Character. Adjustment method (see Details). Default is "bonferroni".
n	Integer. Total number of tests in the family. If x is a list, defaults to length(x). For a single test, this must be specified.

Details

When performing multiple hypothesis tests, the probability of at least one false positive (Type I error) increases. Multiple testing corrections adjust p-values to control error rates across the family of tests.

This function demonstrates the **higher-order function** pattern: it takes a hypothesis test as input and returns a transformed hypothesis test as output. The adjusted test retains all original properties but with a corrected p-value.

Value

For a single test: a hypothesis_test object of subclass adjusted_test with the adjusted p-value.
For a list of tests: a list of adjusted test objects.

The returned object contains:

stat Original test statistic (unchanged)

p.value Adjusted p-value

dof Original degrees of freedom (unchanged)

adjustment_method The method used

original_pval The unadjusted p-value

n_tests Number of tests in the family

Available Methods

The method parameter accepts any method supported by `stats::p.adjust()`:

"bonferroni" Multiplies p-values by n . Controls family-wise error rate (FWER). Conservative.

"holm" Step-down Bonferroni. Controls FWER. Less conservative than Bonferroni while maintaining strong control.

"BH" or "fdr" Benjamini-Hochberg procedure. Controls false discovery rate (FDR). More powerful for large-scale testing.

"hochberg" Step-up procedure. Controls FWER under independence.

"hommel" More powerful than Hochberg but computationally intensive.

"BY" Benjamini-Yekutieli. Controls FDR under arbitrary dependence.

"none" No adjustment (identity transformation).

Higher-Order Function Pattern

This function exemplifies transforming hypothesis tests:

```
adjust_pval : hypothesis_test -> hypothesis_test
```

The output can be used with all standard generics (`pval()`, `test_stat()`, `is_significant_at()`, etc.) and can be further composed.

See Also

`stats::p.adjust()` for the underlying adjustment, `fisher_combine()` for combining (not adjusting) p-values

Examples

```
# Single test adjustment (must specify n)
w <- wald_test(estimate = 2.0, se = 0.8)
pval(w) # Original p-value

w_adj <- adjust_pval(w, method = "bonferroni", n = 10)
pval(w_adj) # Adjusted (multiplied by 10, capped at 1)
w_adj$original_pval # Can still access original

# Adjusting multiple tests at once
tests <- list(
  wald_test(estimate = 2.5, se = 0.8),
  wald_test(estimate = 1.2, se = 0.5),
  wald_test(estimate = 0.8, se = 0.9)
)

# BH (FDR) correction - n is inferred from list length
adjusted <- adjust_pval(tests, method = "BH")
vapply(adjusted, pval, numeric(1)) # Adjusted p-values

# Compare methods
vapply(tests, pval, numeric(1)) # Original
vapply(adjust_pval(tests, method = "bonferroni"), pval, numeric(1))
vapply(adjust_pval(tests, method = "BH"), pval, numeric(1))
```

complement_test

Complement a Hypothesis Test (NOT)

Description

Negates a hypothesis test by transforming its p-value: $p \rightarrow 1 - p$. The complement test rejects when the original test fails to reject.

Usage

```
complement_test(test)
```

Arguments

`test` A hypothesis_test object.

Details

The complement is the NOT operation in the Boolean algebra of hypothesis tests. Together with [intersection_test\(\)](#) (AND) and [union_test\(\)](#) (OR), it forms a complete algebra where De Morgan's laws hold by construction.

Value

A hypothesis_test object with "complemented_test" prepended to the class vector. The original class hierarchy is preserved.

original_pval The pre-complement p-value

original_test The input test object

Connection to Equivalence Testing

If the original test checks "is θ different from θ_0 ?" (rejecting when the difference is large), the complement checks "is θ close to θ_0 ?" (rejecting when the difference is small). This connects to the Two One-Sided Tests (TOST) procedure used in bioequivalence studies.

Algebraic Properties

- Double complement is identity: `complement_test(complement_test(t))` has the same p-value as `t`
- De Morgan's law: `union_test(a, b) = complement_test(intersection_test(complement_test(a), complement_test(b)))`

See Also

[intersection_test\(\)](#), [union_test\(\)](#)

Examples

```
w <- wald_test(estimate = 3.0, se = 1.0)
pval(w) # small
pval(complement_test(w)) # large

# Double complement recovers the original
pval(complement_test(complement_test(w))) == pval(w)
```

`confint.hypothesis_test`*Confidence Interval from Hypothesis Test (Duality)*

Description

Extracts a confidence interval from a hypothesis test object, exploiting the fundamental duality between hypothesis tests and confidence intervals.

Usage

```
## S3 method for class 'hypothesis_test'  
confint(object, parm = NULL, level = 0.95, ...)  
  
## S3 method for class 'wald_test'  
confint(object, parm = NULL, level = 0.95, ...)  
  
## S3 method for class 'z_test'  
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

<code>object</code>	A <code>hypothesis_test</code> object.
<code>parm</code>	Ignored (for compatibility with generic).
<code>level</code>	Numeric. Confidence level (default 0.95).
<code>...</code>	Additional arguments (ignored).

Details

Hypothesis tests and confidence intervals are two views of the same underlying inference. For a test of $H_0 : \theta = \theta_0$ at level α , the $(1 - \alpha)$ confidence interval contains exactly those values of θ_0 that would **not** be rejected.

This duality means:

- A 95% CI contains all values where the two-sided test has $p > 0.05$
- The CI boundary is where $p = 0.05$ exactly
- Inverting a test "inverts" it into a confidence set

Value

A named numeric vector with elements lower and upper.

Available Methods

Confidence intervals are currently implemented for:

- `wald_test`: Uses $\hat{\theta} \pm z_{\alpha/2} \cdot SE$
- `z_test`: Uses $\bar{x} \pm z_{\alpha/2} \cdot \sigma / \sqrt{n}$

Tests without stored estimates (like `lrt` or `fisher_combined_test`) cannot produce confidence intervals directly.

Examples

```
# Wald test stores estimate and SE, so CI is available
w <- wald_test(estimate = 2.5, se = 0.8)
confint(w)           # 95% CI
confint(w, level = 0.99) # 99% CI

# The duality: 2.5 is in the CI, and testing H0: theta = 2.5
# would give p = 1 (not rejected)
wald_test(estimate = 2.5, se = 0.8, null_value = 2.5)

# z-test also supports confint
z <- z_test(rnorm(50, mean = 10, sd = 2), mu0 = 9, sigma = 2)
confint(z)
```

dof

Extract the degrees of freedom from a hypothesis test

Description

Extract the degrees of freedom from a hypothesis test

Usage

```
dof(x, ...)
```

```
## S3 method for class 'hypothesis_test'
dof(x, ...)
```

Arguments

`x` a hypothesis test object

`...` additional arguments to pass into the method

Value

Numeric degrees of freedom.

Examples

```
w <- wald_test(estimate = 2.5, se = 0.8)
dof(w)
```

fisher_combine	<i>Combine Independent P-Values (Fisher's Method)</i>
----------------	---

Description

Combines p-values from independent hypothesis tests into a single omnibus test using Fisher's method.

Usage

```
fisher_combine(...)
```

Arguments

... hypothesis_test objects to combine, or numeric p-values. All tests must be independent.

Details

Fisher's method is a meta-analytic technique for combining evidence from multiple independent tests of the same hypothesis (or related hypotheses). It demonstrates a key principle: **combining hypothesis tests yields a hypothesis test** (the closure property).

Given k independent p-values p_1, \dots, p_k , Fisher's statistic is:

$$X^2 = -2 \sum_{i=1}^k \log(p_i)$$

Under the global null hypothesis (all individual nulls are true), this follows a chi-squared distribution with $2k$ degrees of freedom.

Value

A hypothesis_test object of subclass fisher_combined_test containing:

stat Fisher's chi-squared statistic $-2 \sum \log(p_i)$

p.value P-value from χ_{2k}^2 distribution

dof Degrees of freedom ($2k$)

n_tests Number of tests combined

component_pvals Vector of the individual p-values

Why It Works

If p_i is a valid p-value under H_0 , then $p_i \sim U(0, 1)$. Therefore $-2\log(p_i) \sim \chi_2^2$. The sum of independent chi-squared random variables is also chi-squared with summed degrees of freedom, giving $X^2 \sim \chi_{2k}^2$.

Interpretation

A significant combined p-value indicates that **at least one** of the individual null hypotheses is likely false, but does not identify which one(s). Fisher's method is sensitive to any deviation from the global null, making it powerful when effects exist but liberal when assumptions are violated.

Closure Property (SICP Principle)

This function exemplifies the closure property from SICP: the operation of combining hypothesis tests produces another hypothesis test. The result can be further combined, adjusted, or analyzed using the same generic methods (`pval()`, `test_stat()`, `is_significant_at()`, etc.).

See Also

[adjust_pval\(\)](#) for multiple testing correction (different goal)

Examples

```
# Scenario: Three independent studies test the same drug effect
# Study 1: p = 0.08 (trend, not significant)
# Study 2: p = 0.12 (not significant)
# Study 3: p = 0.04 (significant at 0.05)

# Combine using raw p-values
combined <- fisher_combine(0.08, 0.12, 0.04)
combined
is_significant_at(combined, 0.05) # Stronger evidence together

# Or combine hypothesis_test objects directly
t1 <- wald_test(estimate = 1.5, se = 0.9)
t2 <- wald_test(estimate = 0.8, se = 0.5)
t3 <- z_test(rnorm(30, mean = 0.3), mu0 = 0, sigma = 1)

fisher_combine(t1, t2, t3)

# The result is itself a hypothesis_test, so it composes
# (though combining non-independent tests is invalid)
```

hypothesis_test *Create a Hypothesis Test Object*

Description

Constructs a hypothesis test object that implements the hypothesize API. This is the base constructor used by specific test functions like `lrt()`, `wald_test()`, and `z_test()`.

Usage

```
hypothesis_test(stat, p.value, dof, superclasses = NULL, ...)
```

Arguments

<code>stat</code>	Numeric. The test statistic.
<code>p.value</code>	Numeric. The p-value (probability of observing a test statistic as extreme as <code>stat</code> under the null hypothesis).
<code>dof</code>	Numeric. Degrees of freedom. Use <code>Inf</code> for tests based on the normal distribution.
<code>superclasses</code>	Character vector. Additional S3 classes to prepend, creating a subclass of <code>hypothesis_test</code> .
<code>...</code>	Additional named arguments stored in the object for introspection (e.g., input data, null hypothesis value).

Details

The `hypothesis_test` object is the fundamental data abstraction in this package. It represents the result of a statistical hypothesis test and provides a consistent interface for extracting results.

This design follows the principle of **data abstraction**: the internal representation (a list) is hidden behind accessor functions (`pval()`, `test_stat()`, `dof()`, `is_significant_at()`).

Value

An S3 object of class `hypothesis_test` (and any superclasses), which is a list containing at least `stat`, `p.value`, `dof`, plus any additional arguments passed via `...`

Extending the Package

To create a new type of hypothesis test:

1. Create a constructor function that computes the test statistic and p-value.
2. Call `hypothesis_test()` with appropriate superclasses.
3. The new test automatically inherits all generic methods.

Example:

```
my_test <- function(data, null_value) {
  stat <- compute_statistic(data, null_value)
  p.value <- compute_pvalue(stat)
  hypothesis_test(
    stat = stat, p.value = p.value, dof = length(data) - 1,
    superclasses = "my_test",
    data = data, null_value = null_value
  )
}
```

See Also

[lrt\(\)](#), [wald_test\(\)](#), [z_test\(\)](#) for specific test constructors; [pval\(\)](#), [test_stat\(\)](#), [dof\(\)](#), [is_significant_at\(\)](#) for accessors

Examples

```
# Direct construction (usually use specific constructors instead)
test <- hypothesis_test(stat = 1.96, p.value = 0.05, dof = 1)
test

# Extract components using the API
pval(test)
test_stat(test)
dof(test)
is_significant_at(test, 0.05)

# Create a custom test type
custom <- hypothesis_test(
  stat = 2.5, p.value = 0.01, dof = 10,
  superclasses = "custom_test",
  method = "bootstrap", n_replicates = 1000
)
class(custom) # c("custom_test", "hypothesis_test")
custom$method # "bootstrap"
```

intersection_test *Intersection Test (AND)*

Description

Combines hypothesis tests using the AND rule: rejects only when ALL component tests reject.

Usage

```
intersection_test(...)
```

Arguments

... hypothesis_test objects or numeric p-values.

Details

The p-value is $\max(p_1, \dots, p_k)$ — the intersection rejects at level α if and only if every component p-value is below α .

This is the intersection-union test (IUT; Berger, 1982). No multiplicity correction is needed — the max is inherently conservative.

Value

A hypothesis_test of subclass intersection_test with fields n_tests and component_pvals.

Use Case — Bioequivalence

Bioequivalence requires showing a drug's effect is both "not too low" AND "not too high". This is naturally an intersection test.

Boolean Algebra

Together with `complement_test()` (NOT) and `union_test()` (OR), this forms a complete Boolean algebra. De Morgan's law holds by construction: `union_test(a, b) = complement_test(intersection_test(complement_test(a), complement_test(b)))`

See Also

`union_test()`, `complement_test()`, `fisher_combine()`

Examples

```
# All must reject for intersection to reject
intersection_test(0.01, 0.03, 0.04) # significant
intersection_test(0.01, 0.80)      # not significant
```

invert_test

Invert a Test into a Confidence Set (Test-Confidence Duality)

Description

Takes a test constructor function and returns the confidence set: the set of null values that are not rejected at level α .

Usage

```
invert_test(test_fn, grid, alpha = 0.05)
```

Arguments

test_fn	A function that takes a single numeric argument (the hypothesized null value) and returns a hypothesis_test object.
grid	Numeric vector of candidate null values to test.
alpha	Numeric. Significance level (default 0.05). The confidence level is $1 - \alpha$.

Details

Hypothesis tests and confidence sets are dual: a $(1 - \alpha)$ confidence set contains exactly those parameter values θ_0 for which the test of $H_0 : \theta = \theta_0$ would not reject at level α . This function makes that duality operational.

invert_test is the most general confidence set constructor in the package. Any test — including user-defined tests — can be inverted. The specialized `confint()` methods for `wald_test` and `z_test` give exact analytical intervals; `invert_test` gives numerical intervals for arbitrary tests at the cost of a grid search.

Value

An S3 object of class `confidence_set` containing:

set Numeric vector of non-rejected null values

alpha The significance level used

level The confidence level $(1 - \alpha)$

test_fn The input test function

grid The input grid

Higher-Order Function (SICP Principle)

This function takes a **function** as input (`test_fn`) and returns a structured result. It demonstrates the power of the `hypothesis_test` abstraction: because all tests implement the same interface (`pval()`), `invert_test` can work with any test without knowing its internals.

See Also

[confint.wald_test\(\)](#), [confint.z_test\(\)](#) for analytical CIs

Examples

```
# Invert a Wald test to get a confidence interval
cs <- invert_test(
  test_fn = function(theta) wald_test(estimate = 2.5, se = 0.8, null_value = theta),
  grid = seq(0, 5, by = 0.01)
)
cs
lower(cs)
upper(cs)

# Compare with the analytical confint (should agree up to grid resolution)
```

```
confint(wald_test(estimate = 2.5, se = 0.8))

# Invert ANY user-defined test – no special support needed
my_test <- function(theta) {
  stat <- (5.0 - theta)^2 / 2
  hypothesis_test(stat = stat,
    p.value = pchisq(stat, df = 1, lower.tail = FALSE), dof = 1)
}
invert_test(my_test, grid = seq(0, 10, by = 0.01))
```

is_significant_at *Check if a hypothesis test is significant at a given level*

Description

Check if a hypothesis test is significant at a given level

Usage

```
is_significant_at(x, alpha, ...)

## S3 method for class 'hypothesis_test'
is_significant_at(x, alpha, ...)
```

Arguments

x	a hypothesis test object
alpha	significance level
...	additional arguments passed to methods

Value

Logical indicating whether the test is significant at level alpha.

Examples

```
w <- wald_test(estimate = 2.5, se = 0.8)
is_significant_at(w, 0.05)
```

lower	<i>Extract the lower bound of a confidence set</i>
-------	--

Description

Extract the lower bound of a confidence set

Usage

```
lower(x, ...)  
  
## S3 method for class 'confidence_set'  
lower(x, ...)
```

Arguments

x	a confidence_set object
...	additional arguments (ignored)

Value

Named numeric scalar with the lower bound.

Examples

```
cs <- invert_test(  
  function(theta) wald_test(estimate = 5, se = 1.2, null_value = theta),  
  grid = seq(0, 10, by = 0.1)  
)  
lower(cs)
```

lrt	<i>Likelihood Ratio Test</i>
-----	------------------------------

Description

Computes the likelihood ratio test (LRT) statistic and p-value for comparing nested models.

Usage

```
lrt(null_loglik, alt_loglik, dof)
```

Arguments

<code>null_loglik</code>	Numeric. The maximized log-likelihood under the null (simpler) model.
<code>alt_loglik</code>	Numeric. The maximized log-likelihood under the alternative (more complex) model.
<code>dof</code>	Positive integer. Degrees of freedom, typically the difference in the number of free parameters between models.

Details

The likelihood ratio test is a fundamental method for comparing nested statistical models. Given a null model M_0 (simpler, fewer parameters) nested within an alternative model M_1 (more complex), the LRT tests whether the additional complexity of M_1 is justified by the data.

The test statistic is:

$$\Lambda = -2(\ell_0 - \ell_1) = -2 \log \frac{L_0}{L_1}$$

where ℓ_0 and ℓ_1 are the maximized log-likelihoods under the null and alternative models, respectively.

Under H_0 and regularity conditions, Λ is asymptotically chi-squared distributed with degrees of freedom equal to the difference in the number of free parameters between models.

Value

A `hypothesis_test` object of subclass `likelihood_ratio_test` containing:

stat The LRT statistic $\Lambda = -2(\ell_0 - \ell_1)$

p.value P-value from chi-squared distribution with `dof` degrees of freedom

dof The degrees of freedom

null_loglik The input null model log-likelihood

alt_loglik The input alternative model log-likelihood

Assumptions

1. The null model must be nested within the alternative model (i.e., obtainable by constraining parameters of the alternative).
2. Both likelihoods must be computed from the same dataset.
3. Standard regularity conditions for asymptotic chi-squared distribution must hold (true parameter not on boundary, etc.).

Relationship to Other Tests

The LRT is one of the "holy trinity" of likelihood-based tests, alongside the Wald test (`wald_test()`) and the score (Lagrange multiplier) test. All three are asymptotically equivalent under H_0 , but the LRT is often preferred because it is invariant to reparameterization.

See Also

[wald_test\(\)](#) for testing individual parameters

Examples

```
# Comparing nested regression models
# Null model: y ~ x1 (log-likelihood = -150)
# Alt model: y ~ x1 + x2 + x3 (log-likelihood = -140)
# Difference: 3 additional parameters

test <- lrt(null_loglik = -150, alt_loglik = -140, dof = 3)
test

# Is the more complex model significantly better?
is_significant_at(test, 0.05)

# Extract the test statistic (should be 20)
test_stat(test)

# Access stored inputs for inspection
test$null_loglik
test$alt_loglik
```

print.confidence_set *Print method for confidence sets*

Description

Print method for confidence sets

Usage

```
## S3 method for class 'confidence_set'
print(x, ...)
```

Arguments

x	a confidence_set object
...	additional arguments (ignored)

Value

Returns x invisibly.

Examples

```
cs <- invert_test(  
  function(theta) wald_test(estimate = 5, se = 1.2, null_value = theta),  
  grid = seq(0, 10, by = 0.1)  
)  
print(cs)
```

`print.hypothesis_test` *Print method for hypothesis tests*

Description

Print method for hypothesis tests

Usage

```
## S3 method for class 'hypothesis_test'  
print(x, ...)
```

Arguments

<code>x</code>	a hypothesis test
<code>...</code>	additional arguments

Value

Returns `x` invisibly.

Examples

```
w <- wald_test(estimate = 2.5, se = 0.8)  
print(w)
```

`pval` *Extract the p-value from a hypothesis test*

Description

Extract the p-value from a hypothesis test

Usage

```
pval(x, ...)  
  
## S3 method for class 'hypothesis_test'  
pval(x, ...)
```

Arguments

`x` a hypothesis test object
`...` additional arguments to pass into the method

Value

Numeric p-value.

Examples

```
w <- wald_test(estimate = 2.5, se = 0.8)
pval(w)
```

score_test	<i>Score Test (Lagrange Multiplier Test)</i>
------------	--

Description

Computes the score test statistic and p-value for testing whether a parameter equals a hypothesized value, using the score function and Fisher information evaluated at the null.

Usage

```
score_test(score, fisher_info, null_value = NULL)
```

Arguments

`score` Numeric scalar or vector. The score function $U(\theta_0) = \partial\ell/\partial\theta$ evaluated at the null value.

`fisher_info` Numeric scalar or matrix. The Fisher information $I(\theta_0)$ evaluated at the null value.

`null_value` Optional. The null hypothesis value, stored for reference but not used in computation.

Details

The score test is one of the "holy trinity" of likelihood-based tests, alongside the Wald test (`wald_test()`) and the likelihood ratio test (`lrt()`). All three are asymptotically equivalent under H_0 , but they differ in what they require:

- **Wald test:** Needs the MLE and its standard error — requires fitting the alternative model.
- **LRT:** Needs maximized log-likelihoods under both models — requires fitting both.
- **Score test:** Needs only the score and information at θ_0 — requires fitting only the null model.

This makes the score test computationally attractive when the null model is simple but the alternative is expensive to fit.

For the univariate case:

$$S = \frac{U(\theta_0)^2}{I(\theta_0)} \sim \chi_1^2$$

For the multivariate case with k parameters:

$$S = U(\theta_0)^\top I(\theta_0)^{-1} U(\theta_0) \sim \chi_k^2$$

The function detects scalar vs. vector input and dispatches accordingly.

Value

A hypothesis_test object of subclass score_test containing:

stat The score statistic S

p.value P-value from chi-squared distribution

dof Degrees of freedom (1 for univariate, k for multivariate)

score The input score value(s)

fisher_info The input Fisher information

null_value The input null hypothesis value (if provided)

See Also

[wald_test\(\)](#), [lrt\(\)](#) for the other members of the trinity

Examples

```
# Univariate score test
score_test(score = 2, fisher_info = 2)

# Compare the trinity on the same problem
score_test(score = 2, fisher_info = 2)
wald_test(estimate = 6, se = sqrt(6/10), null_value = 5)

# Multivariate
score_test(score = c(1, 2), fisher_info = diag(c(1, 1)))
```

test_stat	<i>Extract the test statistic from a hypothesis test</i>
-----------	--

Description

Extract the test statistic from a hypothesis test

Usage

```
test_stat(x, ...)  
  
## S3 method for class 'hypothesis_test'  
test_stat(x, ...)
```

Arguments

x	a hypothesis test object
...	additional arguments to pass into the method

Value

Numeric test statistic.

Examples

```
w <- wald_test(estimate = 2.5, se = 0.8)  
test_stat(w)
```

union_test	<i>Union Test (OR via De Morgan's Law)</i>
------------	--

Description

Combines hypothesis tests using the OR rule: rejects when ANY component test rejects.

Usage

```
union_test(...)
```

Arguments

...	hypothesis_test objects or numeric p-values to combine.
-----	---

Details

The union test implements the OR operation in the Boolean algebra of hypothesis tests. It is defined via De Morgan's law:

$$\text{union}(t_1, \dots, t_k) = \text{NOT}(\text{AND}(\text{NOT}(t_1), \dots, \text{NOT}(t_k)))$$

This is not an approximation — it is the definition. The implementation is literally the De Morgan law applied to [complement_test\(\)](#) and [intersection_test\(\)](#).

The resulting p-value is $\min(p_1, \dots, p_k)$.

Value

A hypothesis_test object of subclass union_test containing:

stat The minimum p-value (used as the test statistic)

p.value $\min(p_1, \dots, p_k)$

dof Number of component tests

n_tests Number of tests combined

component_pvals Vector of individual p-values

Multiplicity Warning

The uncorrected $\min(p)$ is anti-conservative when testing multiple hypotheses. If you need to control the family-wise error rate, apply [adjust_pval\(\)](#) to the component tests before combining, or use [fisher_combine\(\)](#) which pools evidence differently.

The raw union test is appropriate when you genuinely want to reject a global null if any sub-hypothesis is false, without multiplicity correction — for example, in screening or exploratory analysis.

Boolean Algebra

Together with [intersection_test\(\)](#) (AND) and [complement_test\(\)](#) (NOT), this forms a complete Boolean algebra over hypothesis tests:

- AND: [intersection_test\(\)](#) — reject when all reject
- OR: [union_test\(\)](#) — reject when any rejects
- NOT: [complement_test\(\)](#) — reject when original fails to reject

De Morgan's laws hold by construction:

- $\text{union}(a, b) = \text{NOT}(\text{AND}(\text{NOT}(a), \text{NOT}(b)))$
- $\text{intersection}(a, b) = \text{NOT}(\text{OR}(\text{NOT}(a), \text{NOT}(b)))$

See Also

[intersection_test\(\)](#) for AND, [complement_test\(\)](#) for NOT, [fisher_combine\(\)](#) for evidence pooling

Examples

```
# Screen three biomarkers: reject if ANY is significant
t1 <- wald_test(estimate = 0.5, se = 0.3)
t2 <- wald_test(estimate = 2.1, se = 0.8)
t3 <- wald_test(estimate = 1.0, se = 0.4)
union_test(t1, t2, t3)

# De Morgan's law in action
a <- wald_test(estimate = 2.0, se = 1.0)
b <- wald_test(estimate = 1.5, se = 0.8)
# These are equivalent:
pval(union_test(a, b))
pval(complement_test(intersection_test(complement_test(a), complement_test(b))))
```

upper

Extract the upper bound of a confidence set

Description

Extract the upper bound of a confidence set

Usage

```
upper(x, ...)
```

```
## S3 method for class 'confidence_set'
upper(x, ...)
```

Arguments

```
x          a confidence_set object
...        additional arguments (ignored)
```

Value

Named numeric scalar with the upper bound.

Examples

```
cs <- invert_test(
  function(theta) wald_test(estimate = 5, se = 1.2, null_value = theta),
  grid = seq(0, 10, by = 0.1)
)
upper(cs)
```

 wald_test

Wald Test

Description

Computes the Wald test statistic and p-value for testing whether a parameter (or parameter vector) equals a hypothesized value.

Usage

```
wald_test(estimate, se = NULL, vcov = NULL, null_value = 0)
```

Arguments

estimate	Numeric. The estimated parameter value $\hat{\theta}$. A scalar for the univariate case or a vector for the multivariate case.
se	Numeric. Standard error of the estimate for the univariate case. Mutually exclusive with vcov.
vcov	Numeric matrix. Variance-covariance matrix for the multivariate case. Mutually exclusive with se.
null_value	Numeric. The hypothesized value θ_0 under the null hypothesis. Default is 0. A scalar for the univariate case or a vector of the same length as estimate for the multivariate case.

Details

The Wald test is a fundamental tool in statistical inference, used to test the null hypothesis $H_0 : \theta = \theta_0$ against the alternative $H_1 : \theta \neq \theta_0$.

Univariate case (when se is provided): The test is based on the asymptotic normality of maximum likelihood estimators. Under regularity conditions, if $\hat{\theta}$ is the MLE with standard error $SE(\hat{\theta})$, then:

$$z = \frac{\hat{\theta} - \theta_0}{SE(\hat{\theta})} \sim N(0, 1)$$

The Wald statistic is reported as $W = z^2$, which follows a chi-squared distribution with 1 degree of freedom under H_0 . The z-score is stored in the returned object for reference.

Multivariate case (when vcov is provided): For a k -dimensional parameter vector $\hat{\theta}$ with variance-covariance matrix Σ , the Wald statistic is:

$$W = (\hat{\theta} - \theta_0)' \Sigma^{-1} (\hat{\theta} - \theta_0) \sim \chi^2(k)$$

The p-value is computed as $P(\chi_k^2 \geq W)$.

Value

A hypothesis_test object of subclass wald_test containing:

stat The Wald statistic W

p.value Two-sided p-value from chi-squared distribution

dof Degrees of freedom (1 for univariate, k for multivariate)

z The z-score (univariate case only)

estimate The input estimate

se The input standard error (univariate case only)

vcov The input variance-covariance matrix (multivariate case only)

null_value The input null hypothesis value

Relationship to Other Tests

The Wald test is one of the "holy trinity" of likelihood-based tests, alongside the likelihood ratio test ([lrt\(\)](#)) and the score test. For large samples, all three are asymptotically equivalent, but they can differ substantially in finite samples.

See Also

[lrt\(\)](#) for likelihood ratio tests, [z_test\(\)](#) for testing means

Examples

```
# Univariate: test whether a regression coefficient differs from zero
w <- wald_test(estimate = 2.5, se = 0.8, null_value = 0)
w

# Extract components
test_stat(w)      # Wald statistic (chi-squared)
w$z              # z-score
pval(w)          # p-value
is_significant_at(w, 0.05)

# Test against a non-zero null
wald_test(estimate = 2.5, se = 0.8, null_value = 2)

# Multivariate: test two parameters jointly
est <- c(2.0, 3.0)
V <- matrix(c(1.0, 0.3, 0.3, 1.0), 2, 2)
w_mv <- wald_test(estimate = est, vcov = V, null_value = c(0, 0))
test_stat(w_mv)
dof(w_mv)        # 2
pval(w_mv)
```

z_test

*One-Sample Z-Test***Description**

Tests whether a population mean equals a hypothesized value when the population standard deviation is known.

Usage

```
z_test(x, mu0 = 0, sigma, alternative = c("two.sided", "less", "greater"))
```

Arguments

x	Numeric vector. The sample data.
mu0	Numeric. The hypothesized population mean under H_0 . Default is 0.
sigma	Numeric. The known population standard deviation.
alternative	Character. Type of alternative hypothesis: "two.sided" (default), "less", or "greater".

Details

The z-test is one of the simplest and most fundamental hypothesis tests. It tests $H_0 : \mu = \mu_0$ against various alternatives when the population standard deviation σ is known.

Given a sample x_1, \dots, x_n , the test statistic is:

$$z = \frac{\bar{x} - \mu_0}{\sigma / \sqrt{n}}$$

Under H_0 , this follows a standard normal distribution. The p-value depends on the alternative hypothesis:

- Two-sided ($H_1 : \mu \neq \mu_0$): $2 \cdot P(Z > |z|)$
- Less ($H_1 : \mu < \mu_0$): $P(Z < z)$
- Greater ($H_1 : \mu > \mu_0$): $P(Z > z)$

Value

A hypothesis_test object of subclass z_test containing:

stat The z-statistic
p.value The p-value for the specified alternative
dof Degrees of freedom (Inf for normal distribution)
alternative The alternative hypothesis used
null_value The hypothesized mean μ_0
estimate The sample mean \bar{x}
sigma The known population standard deviation
n The sample size

When to Use

The z-test requires knowing the population standard deviation, which is rare in practice. When σ is unknown and estimated from data, use a t-test instead. The z-test is primarily pedagogical, illustrating the logic of hypothesis testing in its simplest form.

Relationship to Wald Test

The z-test is a special case of the Wald test (`wald_test()`) where the parameter is a mean and the standard error is σ/\sqrt{n} . The Wald test generalizes this to any asymptotically normal estimator.

See Also

`wald_test()` for the general case with estimated standard errors

Examples

```
# A light bulb manufacturer claims bulbs last 1000 hours on average.
# We test 50 bulbs and know from historical data that sigma = 100 hours.
lifetimes <- c(980, 1020, 950, 1010, 990, 1005, 970, 1030, 985, 995,
              1000, 1015, 960, 1025, 975, 1008, 992, 1012, 988, 1002,
              978, 1018, 965, 1022, 982, 1005, 995, 1010, 972, 1028,
              990, 1000, 985, 1015, 968, 1020, 980, 1008, 992, 1012,
              975, 1018, 962, 1025, 985, 1002, 988, 1010, 978, 1020)

# Two-sided test: H0: mu = 1000 vs H1: mu != 1000
z_test(lifetimes, mu0 = 1000, sigma = 100)

# One-sided test: are bulbs lasting less than claimed?
z_test(lifetimes, mu0 = 1000, sigma = 100, alternative = "less")
```

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