Post hoc power analysis: is it an informative and meaningful analysis?

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SUMMARY
Power analysis is a key component for planning prospective studies such as clinical trials. However, some journals in biomedical and psychosocial sciences ask for power analysis for data already collected and analysed before accepting manuscripts for publication. In this report, post hoc power analysis for retrospective studies is examined and the informativeness of understanding the power for detecting significant effects of the results analysed, using the same data on which the power analysis is based, is scrutinised. Monte Carlo simulation is used to investigate the performance of post hoc power analysis.

INTRODUCTION
Power analysis plays a key role in designing and planning prospective studies. For clinical trials in biomedical and psychosocial research, power analysis provides critical information about sample sizes needed to detect statistically significant and clinically meaningful differences between different treatment groups. Power analysis also provides critical information for evaluating cost–benefit ratios so that studies can be conducted with minimal resources without compromising on scientific integrity and rigour.

What is interesting is that some journals also ask for power analysis for the study data that were already analysed and reported in a manuscript before considering its publication. Although the exact purposes of such requests are not clearly stated, it seems that this often happens when manuscripts include some non-significant results. As such post hoc power analysis is conceptually flawed, concerns have been raised over the years.1–4

Despite these warnings, some journals continue to ask for such information and use it as part of their decision process for manuscript publications.

POWER ANALYSIS FOR COMPARING TWO POPULATION MEANS
We have considered to use two independent samples and let $Y_i$ denote a continuous outcome of interest from subject $i$ and group $k$ ($1 \leq n_k, k = 1, 2$). For simplicity and without loss of generality, we assume that for both groups, $Y_i$ follows a normal distribution of
population mean $\mu_k$ and common population variance $\sigma^2$, denoted as

$$N(\mu_k, \sigma^2) \quad (1 \leq i \leq n_k, \ k = 1, 2).$$

The most common hypothesis in this setting is whether the population means are equal to each other. In statistical lingo, we state the hypothesis as follows:

$$H_0 : \mu_1 - \mu_2 = 0 \quad \text{vs.} \quad H_a : \mu_1 - \mu_2 = \delta \neq 0 \quad (1)$$

where $\delta$ is a known (unknown) constant for power (data) analysis, and $H_0$ and $H_a$ are known as the null and alternative hypotheses, respectively. The above is known as a two-sided hypothesis, as no direction of effect is specified in the alternative hypothesis $H_a : \mu_1 - \mu_2 = \delta \neq 0$. If the directional effect is also indicated, the alternative becomes a one-sided hypothesis. For example, if the alternative is specified as: $H_a : \mu_1 - \mu_2 = \delta > 0$, it is one sided and $\mu$ is hypothesised to be larger than $\mu_2$ under $H_a$. As two-sided alternatives are the most popular in clinical research, we only consider two-sided alternatives in this paper unless stated otherwise.

Note also that when testing the hypothesis in equation (1) with data as in data analysis, $\delta$ must be specified, since power depends on this parameter. In practice, the normalised difference, $\delta$, is often used, as it is more succinct and generally has a more meaningful interpretation. This normalised difference is known as Cohen’s $d$.7

The hypothesis in equation (1) is generally tested using the two sample t-test. Let $\bar{Y}_k = \frac{1}{n_k} \sum_{i=1}^{n_k} Y_{ki}$ denote the sample mean of the $k$th group ($k=1,2$). The difference between the two sample means $\bar{Y}_1 - \bar{Y}_2$ should be close to 0 if $H_0$ is true. Again, because $\bar{Y}_1$ and $\bar{Y}_2$ are random, it is still possible for $\bar{Y}_1 - \bar{Y}_2$ to be very different from 0, although such probabilities are small, especially for large sample size $n$. A statistical result known as the law of large numbers7 to address this sampling variability in causing wrong conclusions about the hypothesis, type I error, typically denoted by $\alpha$, is used to indicate the extent to which the difference, $\bar{Y}_1 - \bar{Y}_2$, departs from 0. This error rate is typically set at $\alpha=0.05$ for most studies. For very large sample sizes, $\alpha$ is generally set at a more stringent level, $\alpha=0.01$. Given $\alpha$, power is the probability that $H_0$ is rejected when $H_a$ in fact is true.

If $H_0 : \mu_1 - \mu_2 = 0$ is true, the probability of rejecting $H_0$, therefore committing type I error $\alpha$, is the probability:

$$P\left(\left| \frac{\bar{Y}_1 - \bar{Y}_2}{\sqrt{\frac{s^2_1}{n_1} + \frac{s^2_2}{n_2}}} \right| \geq z_{\alpha/2} \right), \quad (2)$$

where $z_{\alpha/2}$ is the upper $\alpha/2$ quantile of the standard normal distribution, $P(A)$ denotes the probability of the occurrence of an event $A$ and $s$ is the pooled SD:

$$s = \sqrt{\frac{(n_1-1)s^2_1 + (n_2-1)s^2_2}{n_1 + n_2 - 2}}, \quad s^2 = \frac{1}{n_k-1} \sum_{i=1}^{n_k} (Y_{ki} - \bar{Y}_k)^2, \quad k = 1, 2.$$
POST HOC POWER ANALYSIS FOR COMPARING TWO POPULATION MEANS

In the preceding section, we discussed power analysis for comparing two population means for prospective studies. To evaluate power, we must specify the mean difference between the two population means, regardless of whether we want to estimate power for the given sample size or vice versa. Such a difference is study specific, which, although may be suggested by similar studies, should not be exclusively determined by one single study. This is because unlike the difference between population means $\delta$, difference calculated based on a particular study sample $\delta$ is random and can be quite different from $\delta$. As a result, power or sample size determined from sample-based mean difference $\delta$ can be quite different from the true power for prospective studies.

The difference between the population and sample-based parameters underscores the problem with post hoc power analysis. Not only is power analysis performed based on the sample-based mean difference, power estimates are also applied back to the same data to indicate power. Post hoc power analysis identifies population-level parameters with sample-specific statistics and makes no conceptual sense. Analytically, such analysis can yield quite different power estimates that are difficult and can be misleading.

To see this, consider again the problem to test the hypothesis in equation (1). Following the discussion in the preceding section, we can use equation (3) to computer power or use equation (4) to determine sample size for a desired level of power. When calculating power or sample size for post hoc analyses for a study with the outcomes already observed, the mean difference $\delta$ and SD $\sigma$ will be set to their sample-based counterparts. Let $X_1$ and $X_2$ denote the sample means, and $s$ denote the pooled sample SD from the study sample. By replacing $\delta$ with $\delta = X_1 - X_2$ and $\sigma$ with $s$ in equation (3), we obtain the power function for post hoc power analysis.

To help see the difference, we express the two power function side-by-side as follows:

For convenience, we assume a common sample size for both groups, that is, $n_1=n_2=n$. We set $\delta$ and $n$ to different values so we can see how the two power functions change for different effect size and sample size.

Given all these parameters, we can readily evaluate the prospective power function in equation (5). For post hoc power analysis, we simulate a sample from the normal distribution counterparts, in which case using the post hoc power function is quite different from the true power. Post hoc power analysis identifies population-level parameters with sample-specific statistics and makes no conceptual sense. Analytically, such analysis can yield quite different power estimates that are difficult and can be misleading.

To see this, consider again the problem to test the hypothesis in equation (1). Following the discussion in the preceding section, we can use equation (3) to computer power or use equation (4) to determine sample size for a desired level of power. When calculating power or sample size for post hoc analyses for a study with the outcomes already observed, the mean difference $\delta$ and SD $\sigma$ will be set to their sample-based counterparts. Let $X_1$ and $X_2$ denote the sample means, and $s$ denote the pooled sample SD from the study sample. By replacing $\delta$ with $\delta = X_1 - X_2$ and $\sigma$ with $s$ in equation (3), we obtain the power function for post hoc power analysis.

To help see the difference, we express the two power function side-by-side as follows:

Prospective Power Analysis : $\text{power} (n_1, n_2, \alpha, H_0, H_1) = P \left[ \frac{Y_1 - Y_2}{\sqrt{\frac{n_1}{n_1}} + \frac{1}{n_2}} \geq Z_{\alpha/2} \sigma, \delta \right]$, Post hoc Power Analysis : $\text{power} (n_1, n_2, \alpha, H_0, H_1) = P \left[ \frac{Y_1 - Y_2}{\sqrt{\frac{n_1}{n_1}} + \frac{1}{n_2}} \geq Z_{\alpha/2} \delta, s \right]$, (5)

The prospective power function is determined by the population mean difference $\delta$ and SD $\sigma$, but the post hoc power function depends on the sample mean difference $\delta$ and sample SD $s$. For large sample sizes, both $\delta$ and $s$ will be close to their respective population counterparts, which is guaranteed by the law of large numbers. However, for relatively small sample sizes, $\delta$, $s$ or both can become quite different from their respective population parameters, in which case the two power functions in equation (5) can yield very different values. Next, we use simulation studies to compare performance of the two power functions.

ILLUSTRATIONS

In this section, we use Monte Carlo simulation to compare the prospective and post hoc power functions. In all cases, we set a two-sided alpha at $\alpha=0.05$ and Monte Carlo sample size at 1000.

We again assume a normal distribution $N (\mu_1, \sigma^2)$ for the outcomes $Y_1$, with $\mu_1$ denoting the (population) mean of group $k$ and $\sigma^2$ the common (population) variance. We set the population-level parameters as follows:

$\mu_1 = 0, \mu_2 = \mu_1 + \delta, \sigma = 1$.

For convenience, we assume a common sample size for both groups, that is, $n_1=n_2=n$. We set $\delta$ and $n$ to different values so we can see how the two power functions change for different effect size and sample size.

Given all these parameters, we can readily evaluate the prospective power function in equation (5). For post hoc power analysis, we simulate a sample from the normal distributions, compute the sample mean difference $\delta$ and sample SD $s$ based on the simulated outcomes and evaluate the post hoc power function in equation (5). Unlike its prospective counterpart, this power function depends on the particular sample simulated. If $\delta$ and $s$ are close to $\delta$ and $\sigma$, the two power functions will be close to each other. As indicated earlier, this will be the case for large sample sizes thanks to the law of large numbers. For relatively small samples, $\delta$, $s$ or both can be quite different from their population counterparts, in which case using the post hoc power function to informative power can be misleading.

With Monte Carlo simulation, we can readily examine the difference between the two power functions. By repeatedly simulating samples from the population distributions, we can look at the variability of the post hoc power function and see how it performs with respect to predicting true power.

Shown in figure 1 are the histograms of the post hoc power function based on 1000 Monte Carlo sample sizes with the mean difference $\delta=0.5$ (figure 1A), $\delta=1$ (figure 1B) and $\delta=2$ (figure 1C) and $n=50$, along with the power from the prospective power function (the vertical line segment). As expected, the true power increases as the mean difference $\delta$ becomes large. For $\delta=2$, true power is close to 1 and there is not much variability in the post hoc power function. For the other two values of $\delta$, there is quite a large amount of variability in the post hoc power, covering the entire power function range between 0 and 1. The direction of skewness of the histogram changes from right skewed for $\delta=0.5$ to left skewed for $\delta=1$ to more left skewed at $\delta=2$. Unless the true power is at its upper bound 1, post hoc power is too variable to be informative for the true. For $\delta=2$, although there is not much variability, post hoc power is not really informative for any piratical purposes either, since the true power is close to 1.
Figure 1  Histograms of post hoc power, along with true power, based on 1000 Monte Carlo sample sizes with the mean difference: (A) $\delta=0.5$; (B) $\delta=1$ and (C) $\delta=2$ and a sample size $n=50$.

Figure 2  Histograms of post hoc power, along with true power, based on 1000 Monte Carlo sample sizes with the mean difference: (A) $\delta=0.5$; (B) $\delta=1$ and (C) $\delta=2$ and a sample size $n=100$.

Shown in figure 2 are three histograms of the post hoc power function based on the same parameters, but with a large sample size $n=100$. Both the prospective and post hoc power functions show the same patterns as observed in figure 1, as $\delta$ increases. Even with the true power close to 1 in the case of $\delta=1$, there is still variability in the post hoc function as shown in figure 2B.

**DISCUSSION**

Power analysis is an indispensable component of planning clinical research studies. However, when used to indicate power for outcomes already observed, it is not only conceptually flawed but also analytically misleading. Our simulation results show that such power analyses do not indicate true power for detecting statistical significance, since post hoc power estimates are generally variable in the range of practical interest and can be very different from the true power.

In this report, we focus on the relatively simple statistical model for comparing two population means of continuous outcomes. The same considerations and conclusions also apply to non-continuous outcomes and more complex models such as regression. In general, post hoc power analyses do not provide sensible results.

**Contributors** All authors participated in the discussion of the statistical issues and worked together to develop this report. AR, RR, SR, and XT discussed the problems with the justification of post hoc power analysis and interpretation of such power analysis results within the context of their studies and how to approach and clarify the issues in clinical research. YZ, RH, and XT worked together to develop the formulas for the power functions and the R codes, and performed simulation studies to understand the performance of post hoc power analysis. XT drafted the manuscript and all authors helped revise the paper.

**Funding** This study was supported by National Institutes of Health, Navy Bureau of Medicine and Surgery Grant UL1TR001442 of CTSA N1240.

**Competing interests** None declared.

**Patient consent for publication** Not required.

**Provenance and peer review** Commissioned; internally peer reviewed.

**Data availability statement** No additional data available.

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**REFERENCES**