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JOHNS HOPKINS  
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## Section C

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Normal Scores and Variability in Non-Normal Data

# Why Do We Like The Normal Distribution So Much?

- The truth is, there is nothing “special” about standard normal scores
  - These can be computed for observations from any sample/ population of continuous data values
  - The score measures how far an observation is from its mean in standard units of statistical distance

## Why Do We Like The Normal Distribution So Much?

- However, unless population/sample has a well known, “well behaved” (like a normal) distribution, we may not be able to use mean and standard deviation to create interpretable intervals, or measure “unusuality” of individual observations

# Hospital Length of Stay Example

- Random sample of 500 patients
  - Mean length of stay: 4.8 days
  - Median length of stay: 3 days
  - Standard deviation: 6.3 days

- Data in Stata

```
list hospstay in 1/10
```

```
+-----+
| hospstay |
+-----+
1. |      2 |
2. |      7 |
3. |      4 |
4. |      5 |
5. |      6 |
+-----+
6. |      5 |
7. |      1 |
8. |      1 |
9. |      1 |
10. |      1 |
+-----+
```

# Hospital Length of Stay Example

- Random sample of 500 patients
  - Mean length of stay: 4.8 days
  - Median length of stay: 3 days
  - Standard deviation: 6.3days

```
. summarize hospstay
```

Variable	Obs	Mean	Std. Dev.	Min	Max
-----+-----					
hospstay	500	4.808	6.282521	1	60

# Hospital Length of Stay Example

- Summarize command with detail option

```
summarize hospstay, detail
```

```
-----  
                    hospstay  
-----  
Percentiles      Smallest  
 1%                1          1  
 5%                1          1  
10%                1          1   Obs           500  
25%                1          1   Sum of Wgt.   500  
  
50%                3  
                    Largest  
75%                5          37  
90%                11         37   Mean           4.808  
95%                17         39   Std. Dev.      6.282521  
99%                35         60   Variance       39.47008  
                    60         60   Skewness       3.622325  
                    60         60   Kurtosis       21.68121
```

# Hospital Length of Stay Example

- Summarize command with detail option

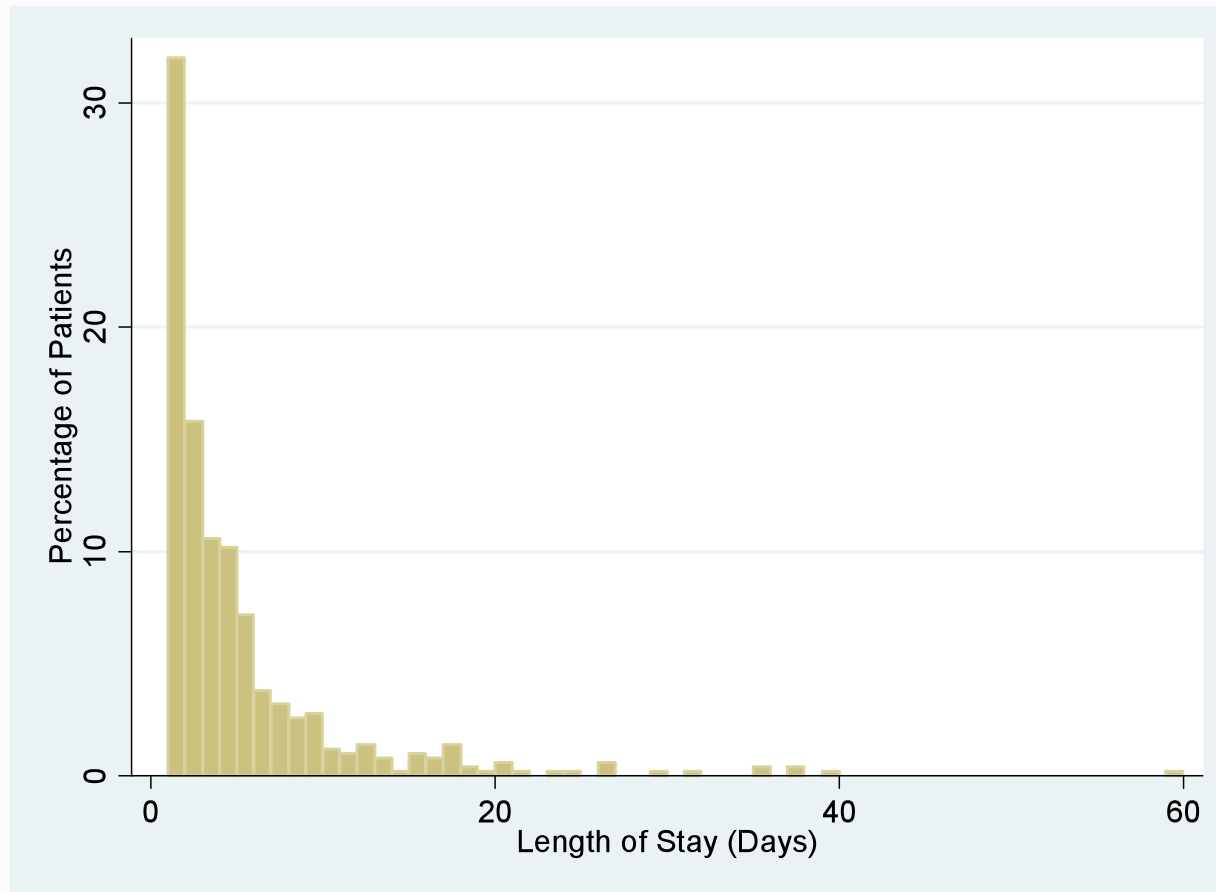
```
summarize hospstay, detail
```

```
-----  
                    hospstay  
-----  
Percentiles      Smallest  
1%                1          1  
5%                1          1  
10%               1          1  
25%               1          1  
50%               3          3  
75%               5          37  
90%               11         37  
95%               17         39  
99%               35         60  
Largest  
Obs               500  
Sum of Wgt.       500  
Mean              4.808  
Std. Dev.         6.282521  
Variance          39.47008  
Skewness          3.622325  
Kurtosis          21.68121
```



# Hospital Length of Stay Example

- Histogram of sample data

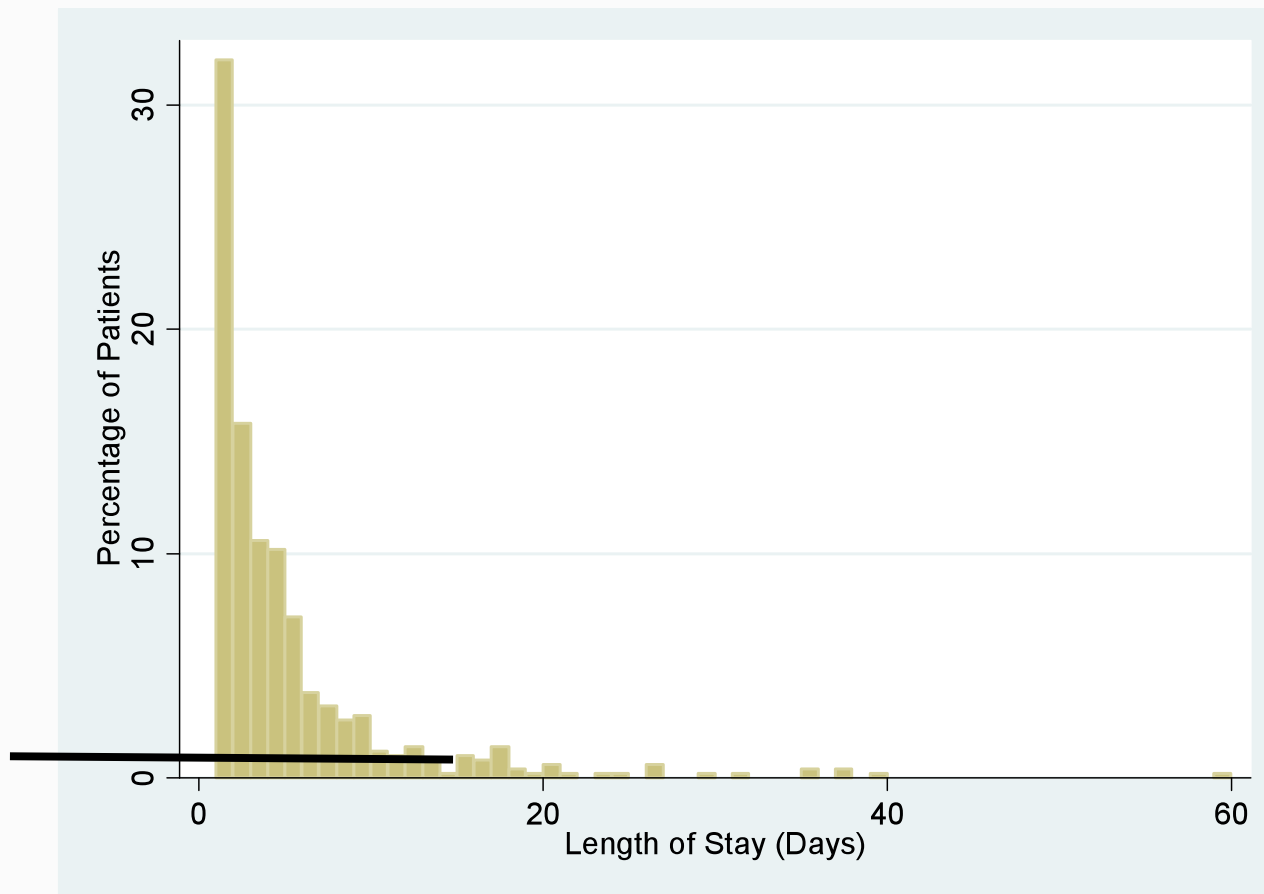


# Constructing Intervals

- Suppose I wanted to estimate an interval containing roughly 95% of the values of hospital length of stay in the population
- Distribution right skewed—can not appeal to properties/methods of normal distribution!
- Mean  $\pm$  2SDs
  - $4.8 \pm 2 \times 6.3$
  - This gives an interval from -7.8 to 17.4 days!

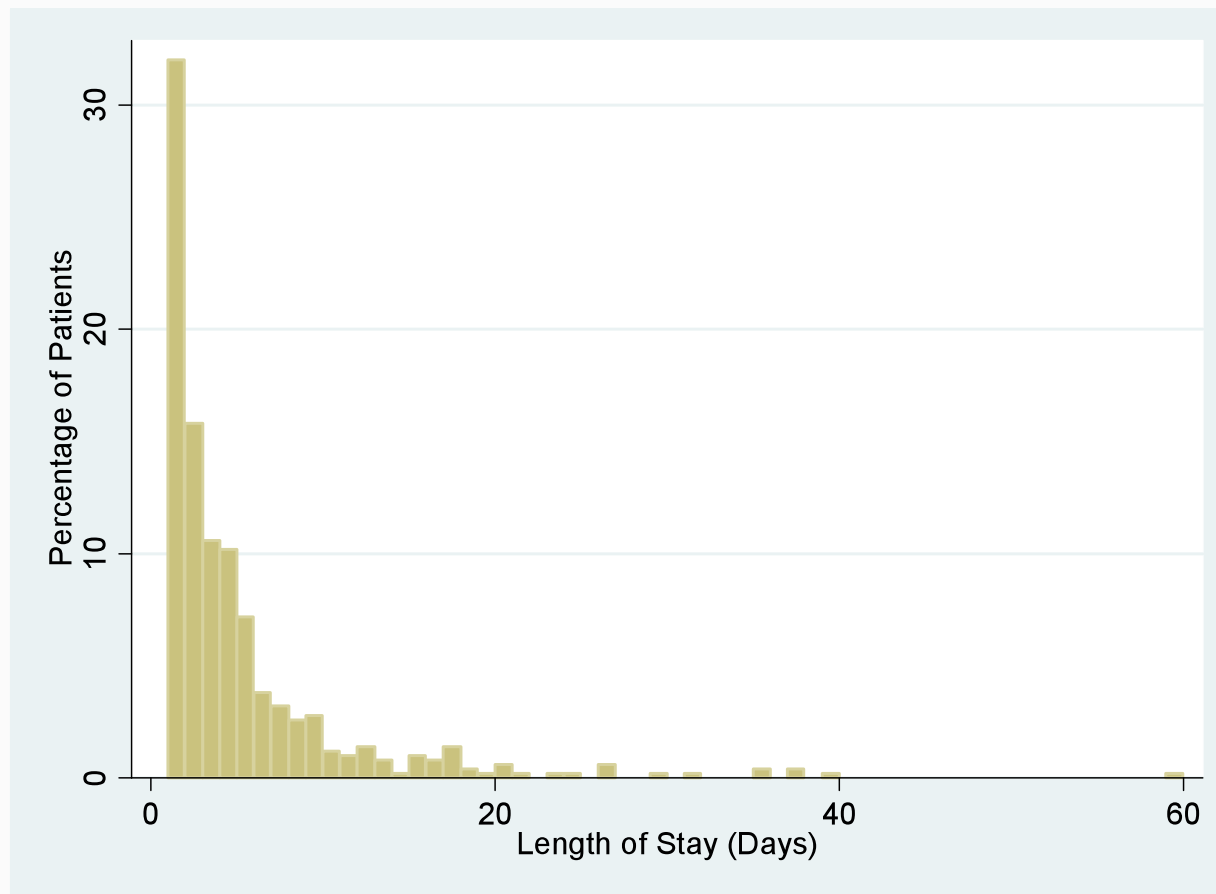
# Hospital Length of Stay Example

- Histogram of sample data



# Constructing Intervals

- We would need to estimate this interval from the histogram and/or by finding sample percentiles



# Constructing Intervals

- Using percentiles
  - Syntax “*centile varname, c(#1, #2, . . .)*”

```
. centile hospstay, c(2.5,97.5)
```

Variable	Obs	Percentile	Centile	-- Binom. Interp. -- [ 95% Conf. Interval]	
hospstay	500	2.5	1	1	1
		97.5	23.475	17.69772	32.67554

# Constructing Intervals

- Using percentiles
  - Syntax “*centile varname, c(#1, #2, . . .)*”

```
. centile hospstay, c(2.5,97.5)
```

Variable	Obs	Percentile	Centile	-- Binom. Interp. -- [ 95% Conf. Interval]	
hospstay	500	2.5	1	1	1
		97.5	23.475	17.69772	32.67554

- So based on this sample data we estimate that 95% of discharged patients had length of stay between 1 and 24 days

## Constructing Intervals

- What percentage of patients had length of stay greater than five days?

- (Wrong approach) z-score  $z = \frac{5 - 4.8}{6.4} = 0.03$

- Assuming normality, this would suggest that nearly 50% of the patients had length of stay greater than five days

# Hospital Length of Stay Example

- According to percentiles, five days is the 75th percentile: so only 25% of the sample have length of stay over 5 days

summarize hospstay, detail

hospstay						
-----						
	Percentiles	Smallest				
1%	1	1				
5%	1	1				
10%	1	1		Obs		500
25%	1	1		Sum of Wgt.		500
50%	3			Mean		4.808
				Std. Dev.		6.282521
		Largest				
75%	5	37		Variance		39.47008
90%	11	37		Skewness		3.622325
95%	17	39		Kurtosis		21.68121
99%	35	60				