

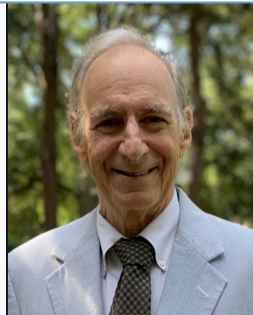
# Three Rs – Reliability, Reproducibility, Replicability

## The Interplay Between Statistical Science and Data Science

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Nancy Reid  
University of Toronto

October 30 2020





*Statistical Science*

2008, Vol. 23, No. 3, 420–438

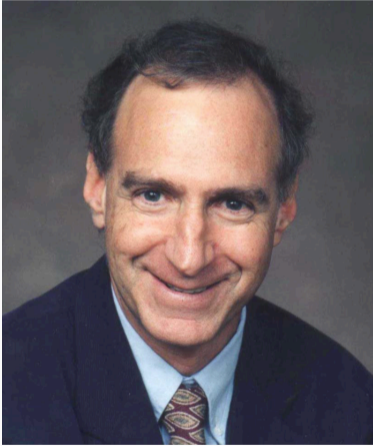
DOI: 10.1214/07-STS248

© Institute of Mathematical Statistics, 2008

## **A Conversation with Myles Hollander**

**Francisco J. Samaniego**

## Department Chair



## AN ASYMPTOTICALLY DISTRIBUTION-FREE MULTIPLE COMPARISON PROCEDURE-TREATMENTS VS. CONTROL<sup>1</sup>

BY MYLES HOLLANDER

*The Florida State University*

**1. Introduction and summary.** Let  $X_{i0}$  and  $X_{ij}$  ( $i = 1, \dots, n; j = 1, \dots, k$ ) be the independent measurements on the control and  $j$ th treatment in the  $i$ th block, with  $P(X_{ij} \leq x) = F_j(x - b_i)$ . Here  $b_i$  is the block  $i$  nuisance parameter and the  $F_j; j = 0, \dots, k$ , are assumed continuous. Nemenyi [5] suggests treatment-control comparisons based on the statistic  $T = \max_j T_{0j}$  where  $T_{0j}$  is defined by (2.1). It is shown here that, under the null hypothesis

$$(1.1) \quad H_0: F_j = F \text{ (unknown)}, \quad j = 0, \dots, k,$$

## ON THE ASYMPTOTIC EQUIVALENCE OF TWO RANKING METHODS FOR $K$ -SAMPLE LINEAR RANK STATISTICS

BY JAMES A. KOZIOL<sup>1</sup> AND NANCY REID

*University of British Columbia and Stanford University*

Two methods of ranking  $K$  samples for rank tests comparing  $K$  populations are considered. The first method ranks the  $K$  samples jointly; the second ranks the  $K$  samples pairwise. These procedures were first suggested by Dunn (1964), and Steel (1960), respectively. It is shown that both ranking procedures are asymptotically equivalent for rank-sum tests satisfying

# Reliability

---

## Statistics How To

Statistics for the rest of us!



**Statistics Solutions**  
Advancement Through Clarity

**HealthKnowledge**  
EDUCATION, CPD AND REVALIDATION FROM PHAST



“Reliability is a measure of the stability or consistency of test scores”

“Reliability refers to the extent to which a scale produces consistent results”

“... overall consistency of a measure ... also known as reproducibility or repeatability”

- social sciences ... consistency between raters
- medical science ... consistency of a test or measurement
- physical science ... “an experiment is reliable if it gives the same result when you repeat the entire experiment”

[link](#)

- ecology ... “ the probability that a **system** will provide a consistent level of performance over a given unit of time”



- health care ... “The Institute for Healthcare Improvement uses a three-step model for applying principles of reliability to health care **systems**”

*Statistical Science*  
2004, Vol. 19, No. 4, 644-651  
DOI 10.1214/088342304000000521  
© Institute of Mathematical Statistics, 2004

## Nonparametric Methods in Reliability

Myles Hollander and Edsel A. Peña

also Noether Award Lecture, several papers with Proschan, Samaniego...

**The systems view:** Reliability in a system of components is dependent on both the functioning of the components, and the effect of component failures on the system

Is it helpful to view statistical science as a system?

If so, what are its components?

How do we ensure reliability of the components, and the system?

- social system: students; professional statisticians; academic researchers; collaborations across disciplines
- reliability through, e.g. standards of professional ethics



## Ethical Guidelines for Statistical Practice

*Prepared by the Committee on Professional Ethics of the American Statistical Association*

*Approved by the ASA Board in April 2018*

- a data system – collection, preparation, analysis, conclusions, ...
- reliability through **reproducibility**  
with the same data and the same analysis the numerical findings can be reproduced
- a scientific system – foundations, theory, applications, collaborations
- reliability through **replicability**  
scientific findings can be verified in new experiments

# Reproducibility

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# Reproducibility and Replicability

“A study is **reproducible** if you can take the original data and the computer code used to analyze the data and reproduce all of the numerical findings from the study”



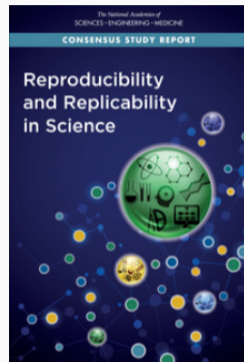
Peng 2016

“ **Replicability** : This is the act of repeating an entire study, independently of the original investigator without the use of original data (but generally using the same methods).”

# Reproducibility and Replicability

“**Reproducibility** means computational reproducibility – obtaining consistent computational results using the same input data, computational steps, methods, code, and conditions of analysis”

“**Replicability** means obtaining consistent results across studies aimed at answering the same scientific question, each of which has obtained its own data ”



Association for Computing Machinery; Version 1.1

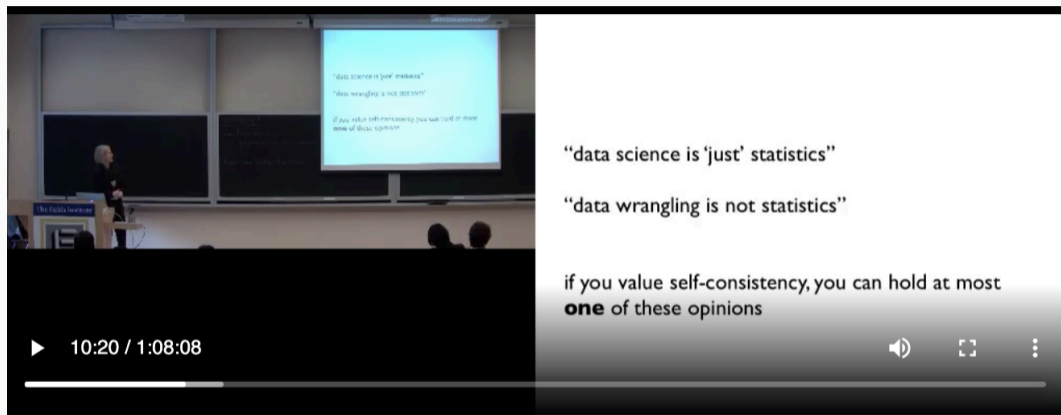
# Reproducibility = Replicability ?

“The **replication** crisis (or **replicability** crisis or **reproducibility crisis** ) is, as of 2020, an ongoing methodological crisis in which it has been found that many scientific studies are difficult or impossible to **replicate or reproduce**.”



# Statistical and data science

---



"data science is 'just' statistics"

"data wrangling is not statistics"

if you value self-consistency you can hold at most **one** of these opinions

"It's important that we build a really big tent"

FieldsLive, 2015



# Ten Research Challenge Areas in Data Science

**Jeannette M. Wing**

**Challenges and Opportunities in Statistics and Data Science: Ten Research Areas**

**Xuming He<sup>1</sup>, Xihong Lin<sup>2</sup>**

# Ten research challenge areas

## Ten Research Challenge Areas in Data Science

Jeannette M. Wing

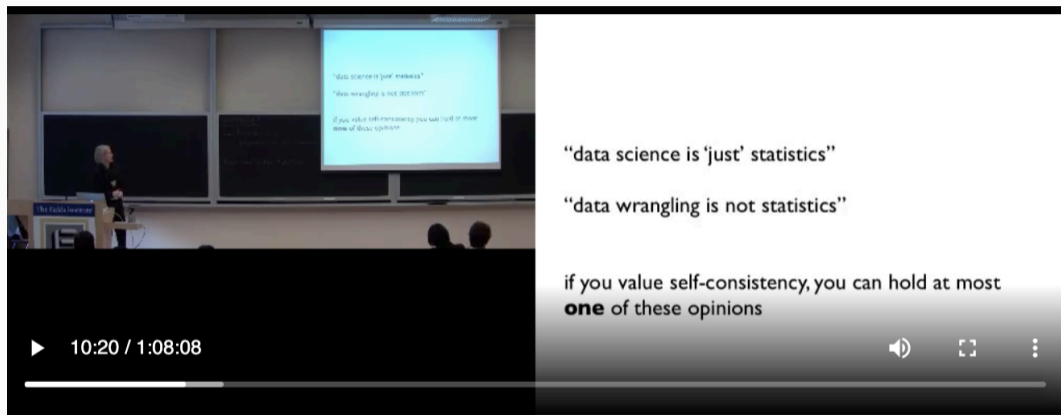
1. understanding algorithms
2. causal reasoning
3. precious data
4. multiple heterogeneous data
5. inferring from noisy/incomplete data
6. trustworthy AI
7. computing systems for data-intensive apps
8. automating front end strategies
9. privacy
10. ethics

## Challenges and Opportunities in Statistics and Data Science: Ten Research Areas

Xiaoming He<sup>1</sup>, Xihong Lin<sup>2</sup>

1. quantitative precision
2. fair and interpretable learning
3. postselection inference
4. statistical/computational efficiency
5. scalable/distributed inference
6. design for reproducibility/replicability
7. causal inference for big data
8. integrative analysis types/sources data
9. statistical analysis of privatized data
10. emerging data challenges

← ethics →



“data science is ‘just’ statistics”

“data wrangling is not statistics”

if you value self-consistency, you can hold at most **one** of these opinions

“It’s important that we build a really big tent”

FieldsLive, 2015

- start with a scientific question
- assess how data could shed light on this
- plan data collection
- consider of sources of variation and how careful planning can minimize their impact
- develop strategies for data analysis: modelling, computation, methods of analysis
- assess the properties of the methods and their impact on the question at hand
- communicate the results: accurately
- visualization strategies, conveyance of uncertainties

but not pessimistically

- data acquisition
- making data trustable and usable
- management of data
- modelling and analysis
- dissemination and visualization
- data and analysis preservation



security , privacy , ethics , policy , impact

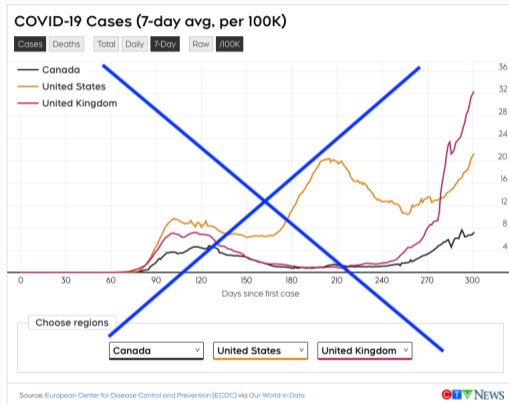
## ... statistical science and data science

- scientific question, data
- plan data collection
- sources of variation
- data analysis: modelling, computation, methods of analysis
- properties of the methods and their impact, replicability
- communicate
- visualization strategies, conveyance of uncertainties
- data acquisition
- making data trustable and usable
- management of data
- modelling and analysis
- computational efficiency
- data and analysis preservation , reproducibility
- dissemination and visualization

security , privacy , ethics , policy , impact

# Examples

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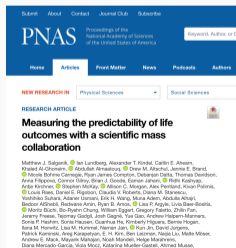


# Examples

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## Example 1

- Prediction, machine learning, and individual lives:  
an interview with Matthew Salganik
- Measuring the predictability of life outcomes  
with a scientific mass collaboration
- An introduction to the special collection on  
Fragile Families Challenge



- Fragile Families and Wellbeing Study: longitudinal survey of  
~ 4700 births; 3600 non-marital
- stratified random sample of all US cities with 200,000 or more people
- random samples of hospitals within cities
- random samples of married and unmarried births within hospitals

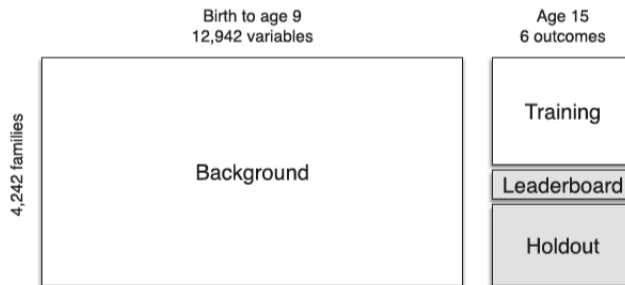
Reichman et al., 2001

<https://fragilefamilies.princeton.edu/documentation>

- six waves of data collection: birth, ages 1, 3, 5, 9, 15
- each wave had a number of data collection modules
- each module had a number of sections/topics
- in-home assessments in waves 3, 4 and 5 **ages 3, 5, 9**

- use data from waves 1–5
- and some data from wave 6
- to predict outcomes on remaining data from wave 6 (age 15)

background data  
labelled data  
holdout data

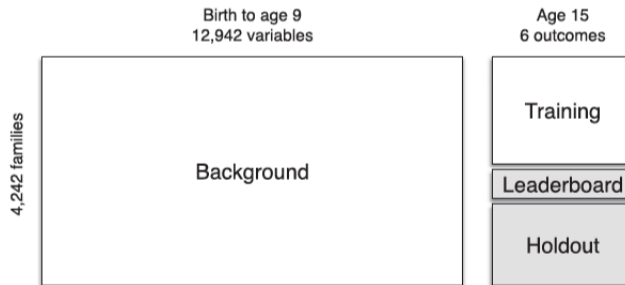


**Fig. 2.** Datasets in the Fragile Families Challenge. During the Fragile Families Challenge, participants used the background data (measured from child's birth to age 9 y) and the training data (measured at child age 15 y) to predict the holdout data as accurately as possible. While the Fragile

- predict any or all of 6 outcome variables
- evaluated on relative mean-squared-error on leaderboard data
- final evaluations on holdout data at the end of the challenge

3 continuous, 3 binary

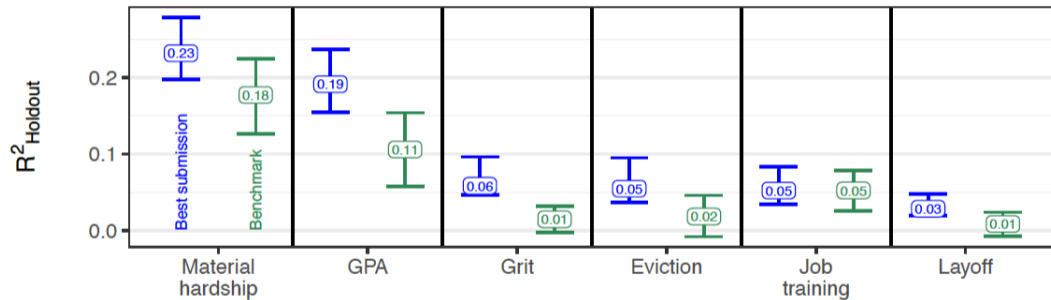
160 teams



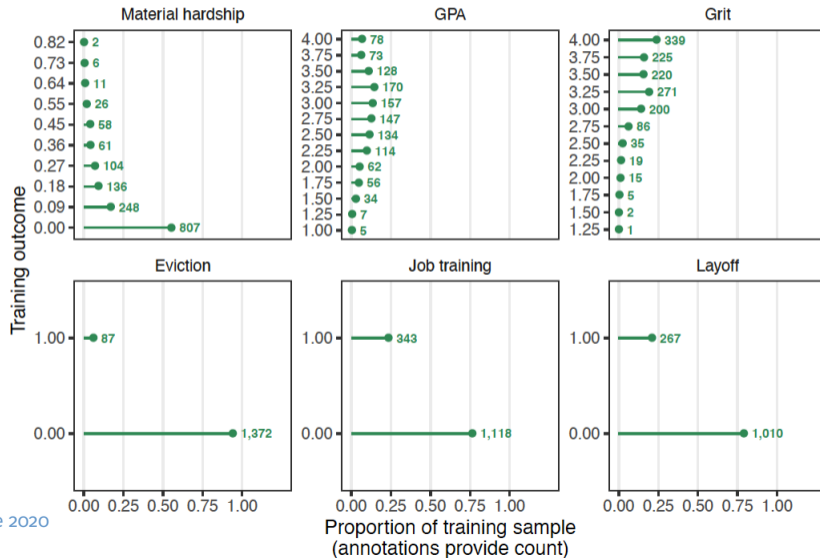
**Fig. 2.** Datasets in the Fragile Families Challenge. During the Fragile Families Challenge, participants used the background data (measured from child's birth to age 9 y) and the training data (measured at child age 15 y) to predict the holdout data as accurately as possible. While the Fragile Families Challenge was underway, participants could assess the accuracy

- “even the best predictions were not very accurate
- “the best submissions were only somewhat better than ... a simple benchmark model that used linear ... or logistic regression with four predictor variables selected by a domain expert and a measure of the outcome [from wave 5]
- “teams used a variety of different data processing and statistical learning techniques
- “despite diversity in techniques, the resulting predictions were quite similar
- “within each outcome, squared prediction error was strongly associated with the family being predicted and weakly associated with the technique”

Performance of benchmark and best submissions.



- predictive models are used in policy settings Chouldechova et al 2018
- theory needed to address the difficulty of prediction weather, stock market
- study can serve as a template for similar challenges code and predictions open source
- methodology development
  - much missing data, some missing by design
  - distribution of responses quite skewed
  - “bottom up” vs “top down” approaches
  - binary vs continuous predictions
  - ...





# SOCIUS



**Special Collection: Fragile Families Challenge**

## Introduction to the Special Collection on the Fragile Families Challenge

**Matthew J. Salganik<sup>1</sup>, Ian Lundberg<sup>1</sup>, Alexander T. Kindel<sup>1</sup>, and Sara McLanahan<sup>1</sup>**



Socius: Sociological Research for a Dynamic World  
Volume 5: 1–21  
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DOI: 10.1177/2378023119871580  
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### Abstract

The Fragile Families Challenge is a scientific mass collaboration designed to measure and understand the predictability of life trajectories. Participants in the Challenge created predictive models of six life outcomes using data from the Fragile Families and Child Wellbeing Study, a high-quality birth cohort study. This Special Collection includes 12 articles describing participants' approaches to predicting these six outcomes as well as 3 articles describing methodological and procedural insights from running the Challenge. This introduction will help readers interpret the individual articles and help researchers interested in running future projects similar to the Fragile Families Challenge.

### Keywords

life course, prediction, mass collaboration, common task method, machine learning

# Examples

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## Example 2

## Nitrous oxide a growing threat to climate

Chemical, mainly used in fertilizers, could hamper environmental efforts if emissions continue at current rate, research finds

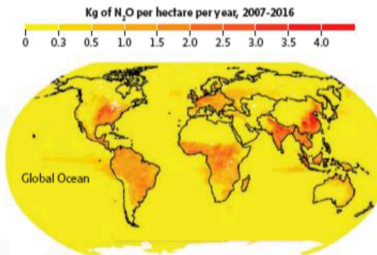
IVAN SEMENIUK  
SCIENCE REPORTER

Human activity, primarily through the use of industrial fertilizers, has nearly doubled the world's atmospheric concentration of nitrous oxide and made the gas a more significant contributor to global warming than previously thought, an international research team has found.

If emissions of the gas continue to grow at their current rate, it could significantly hamper efforts by countries to meet the goal of the Paris Agreement, which seeks to limit the increase in global average temperature to less than two degrees above preindustrial levels.

### NITROUS OXIDE EMISSIONS BY REGION

Emissions of the greenhouse gas nitrous oxide ( $\text{N}_2\text{O}$ ) over a 10-year period are widespread around the globe. High emissions in Europe, Asia and the U.S. Midwest are associated with the use of fertilizer in agriculture. In tropical regions, natural sources play a larger role.



IVAN SEMENIUK AND JOHN SOPINSKI/THE GLOBE AND MAIL, SOURCE: NATURE

and human-caused, as well as the various processes that can remove it from the atmosphere over time.

When compared with carbon dioxide, which is responsible for

Tian said the new result is the culmination of a five-year effort that brought together experts in ocean, forest, soil and freshwater systems, among others, to better characterize the movement of nitrous oxide around the globe.

As expected, the study estimated significant natural sources of the gas, primarily from soils and ocean waters with emissions distributed widely around the globe. The study also provided the best estimates so far of smaller-scale emission from inland waters and production of the gas in the atmosphere by lightning.

But more important for climate scientists and policy makers is what the report reveals about human-generated or anthropogenic sources of the gas, when compared with what was previously estimated by the Intergovernmental Panel on Climate Change.

"The biggest surprise is that the rate of increase is higher than other emission scenarios that have been developed by the IPCC, and that's a cause for concern," said Nandita Basu, an associate professor of water sustainability and

ing in Asia, Europe and North America, clearly stand out as hot spots, whereas high emissions in tropical regions are driven more by natural sources. Over all, human-caused emissions of the gas have increased by 30 per cent over the past four decades, the report found.

Daniel Pennock, a soil scientist and professor emeritus at the University of Saskatchewan, said the results illustrate the importance of trying to reduce agricultural emissions of nitrous oxide, adding there are several ways to do so without sacrificing crop yields through more efficient use and application of fertilizer.

Dr. Pennock said Canada should be adopting policies that create incentives for farmers to take such measures. "There's been a lot of good research in this area but relatively little uptake," he said, adding that the overapplication of fertilizer has been seen as a relatively inexpensive way for farmers to reduce risk because of weather and other factors.

Darrin Qualman, who represents Farmers for Climate Solu-

## Science News

*from research organizations*

### Nitrous oxide emissions pose an increasing climate threat, study finds

*Date:* October 7, 2020

*Source:* University of East Anglia

*Summary:* Rising nitrous oxide emissions are jeopardizing the climate goals of the Paris Agreement, according to a major new study. The growing use of nitrogen fertilizers in the production of food worldwide is increasing atmospheric concentrations of nitrous oxide -- a greenhouse gas 300 times more potent than carbon dioxide that remains in the atmosphere for more than 100 years.



## **N<sub>2</sub>O EMISSIONS POSE AN INCREASING CLIMATE THREAT, FINDS BREAKTHROUGH STUDY**

Published by **Communications**  
On 7th Oct 2020

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## Breakthrough study confirms global food production poses an increasing climate threat

Published: October 07, 2020

[Teri Greene](#) | School of Forestry and Wildlife Sciences



Stanford | News

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## Article

# A comprehensive quantification of global nitrous oxide sources and sinks

<https://doi.org/10.1038/s41586-020-2780-0>

Received: 28 December 2019

Accepted: 14 August 2020

Published online: 7 October 2020



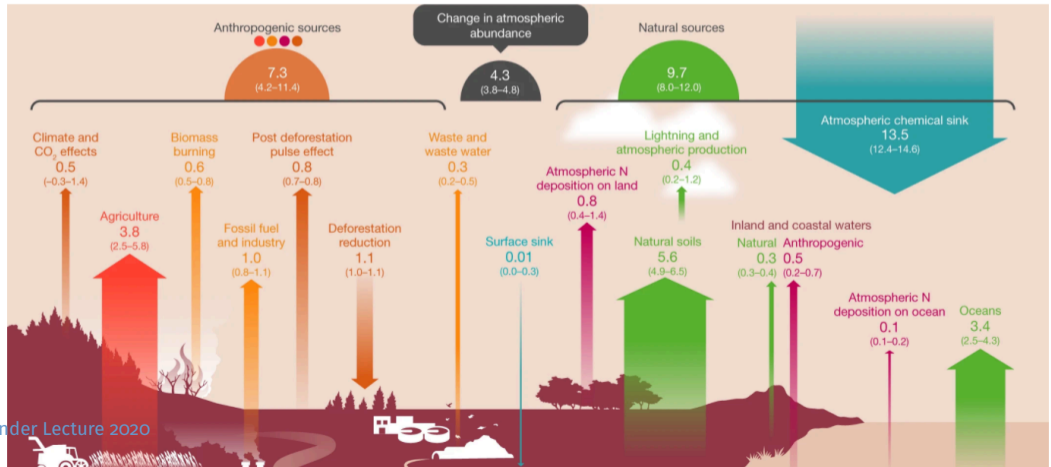
Check for updates

Hanqin Tian<sup>1✉</sup>, Rongting Xu<sup>1</sup>, Josep G. Canadell<sup>2</sup>, Rona L. Thompson<sup>3</sup>, Wilfried Winiwarter<sup>4,5</sup>, Parvatha Suntharalingam<sup>6</sup>, Eric A. Davidson<sup>7</sup>, Philippe Ciais<sup>8</sup>, Robert B. Jackson<sup>9,10,11</sup>, Greet Janssens-Maenhout<sup>12,13</sup>, Michael J. Prather<sup>14</sup>, Pierre Regnier<sup>15</sup>, Naiqing Pan<sup>1,16</sup>, Shufen Pan<sup>1</sup>, Glen P. Peters<sup>17</sup>, Hao Shi<sup>1</sup>, Francesco N. Tubiello<sup>18</sup>, Sönke Zaehle<sup>19</sup>, Feng Zhou<sup>20</sup>, Almut Arneth<sup>21</sup>, Gianna Battaglia<sup>22</sup>, Sarah Berthet<sup>23</sup>, Laurent Bopp<sup>24</sup>, Alexander F. Bouwman<sup>25,26,27</sup>, Erik T. Buitenhuis<sup>6,28</sup>, Jinfeng Chang<sup>8,29</sup>, Martyn P. Chipperfield<sup>30,31</sup>, Shree R. S. Danga<sup>32</sup>, Edward Dlugokencky<sup>33</sup>, James W. Elkins<sup>33</sup>, Bradley D. Eyre<sup>34</sup>, Bojie Fu<sup>16,35</sup>, Bradley Hall<sup>33</sup>, Akihiko Ito<sup>36</sup>, Fortunat Joos<sup>22</sup>, Paul B. Krummel<sup>37</sup>, Angela Landolfi<sup>38,39</sup>, Goulven G. Laruelle<sup>15</sup>, Ronny Lauerwald<sup>8,15,40</sup>, Wei Li<sup>8,41</sup>, Sebastian Lienert<sup>22</sup>, Taylor Maavara<sup>42</sup>, Michael MacLeod<sup>43</sup>, Dylan B. Millet<sup>44</sup>, Stefan Olin<sup>45</sup>, Prabir K. Patra<sup>46,47</sup>, Ronald G. Prinn<sup>48</sup>, Peter A. Raymond<sup>42</sup>, Daniel J. Ruiz<sup>14</sup>, Guido R. van der Werf<sup>49</sup>, Nicolas Vuichard<sup>8</sup>, Junjie Wang<sup>27</sup>, Ray F. Weiss<sup>50</sup>, Kelley C. Wells<sup>44</sup>, Chris Wilson<sup>30,31</sup>, Jia Yang<sup>51</sup> & Yuanzhi Yao<sup>1</sup>

- “Dr. Tian said the new result is the culmination of a five-year effort
- “ brought together experts in ocean, forest, soil and fresh water systems, among others,
- “ The biggest surprise is that the rate of increase is higher than other emission scenarios that have been developed by the IPCC, Pr. Basu, Waterloo via G&M
- “ constructed a total of 43 flux estimates, including 30 using bottom-up approaches, 5 using top-down approaches, and 8 other estimates using observation and modelling approaches *Nature*, §1
- data synthesis from terrestrial biosphere models, global ocean biogeochemistry models, dynamic land ecosystem model, various databases (FAO), published estimates of N<sub>2</sub>O from the literature, ...
- atmospheric estimates from other simulations and publications, e.g. NOAA

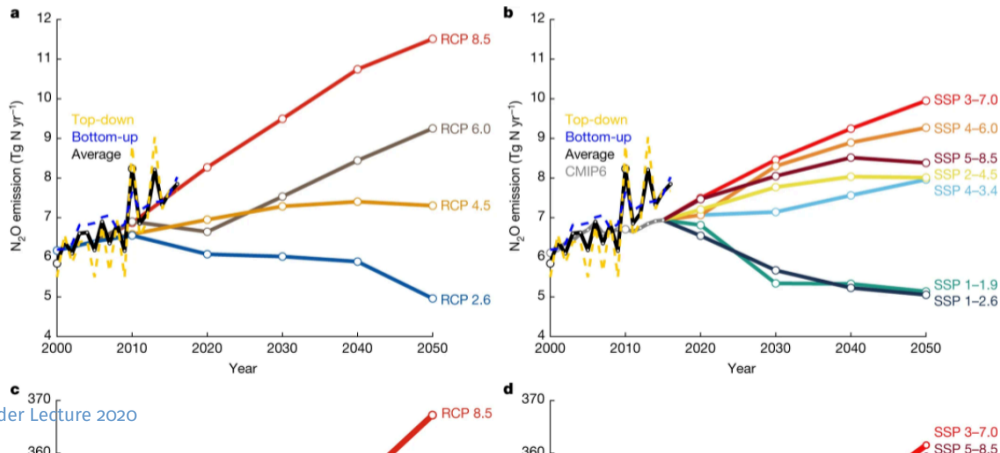
**Fig. 1: Global  $\text{N}_2\text{O}$  budget for 2007–2016.**

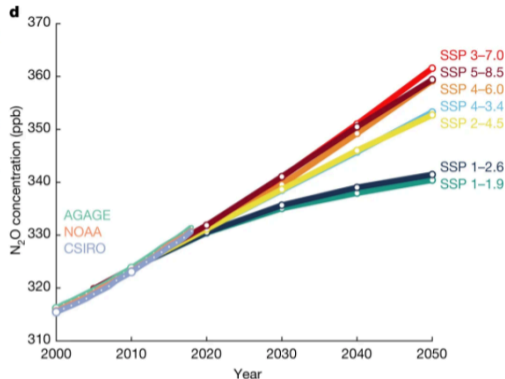
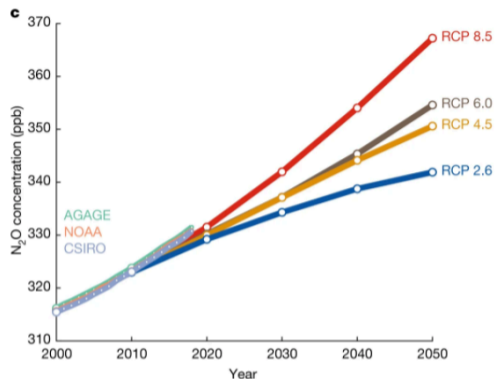
From: A comprehensive quantification of global nitrous oxide sources and sinks



**Fig. 4: Historical and projected global anthropogenic N<sub>2</sub>O emissions and concentrations.**

From: [A comprehensive quantification of global nitrous oxide sources and sinks](#)





**a–d**, Global anthropogenic  $\text{N}_2\text{O}$  emissions (**a**, **b**) and concentrations (**c**, **d**) compared to the four RCPs in the IPCC assessment report 5 (**a**, **c**; ref. <sup>2</sup>) and the new marker scenarios based on the SSPs used in CMIP6 (**b**, **d**; ref. <sup>48</sup>). The historical emissions data are represented as the mean of the bottom-up and top-down estimates of anthropogenic  $\text{N}_2\text{O}$  emissions, whereas the historical atmospheric concentration data are from the three available observation networks: AGAGE, NOAA, and CSIRO. Top-down anthropogenic emissions were calculated by subtracting natural fluxes derived from bottom-up approaches. To aid the comparison, the four RCPs were shifted down so that the 2005 value is equal to the 2000–2009 average of the mean of top-down and bottom-up estimates. The SSPs are harmonized<sup>3</sup> to match the historical emissions used in CMIP6<sup>49</sup>; Extended Data Fig. 10 shows the unharmonized data.

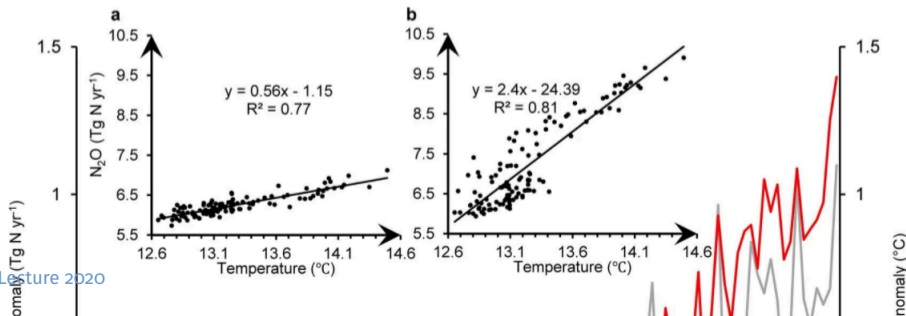
global climate models, terrestrial biosphere models, observational data bases, atmospheric physics models, ...

multiscale

statistical methods for sanity checks, e.g. N<sub>2</sub>O interaction with global warming

### Extended Data Fig. 8: Global simulated N<sub>2</sub>O emission anomaly due to climate effect and global annual land surface temperature anomaly during 1901–2016.

From: [A comprehensive quantification of global nitrous oxide sources and sinks](#)



# Ten research challenge areas

## Ten Research Challenge Areas in Data Science

Jeannette M. Wing

1. understanding algorithms
2. causal reasoning
3. precious data
4. multiple heterogeneous data
5. inferring from noisy/incomplete data
6. trustworthy AI
7. computing systems for data-intensive
8. automating front end strategies
9. privacy
10. ethics

## Challenges and Opportunities in Statistics and Data Science: Ten Research Areas

Xiaoming He<sup>1</sup>, Xihong Lin<sup>2</sup>

1. quantitative precision
2. fair and interpretable learning
3. postselection inference
4. statistical/computational efficiency
5. scalable/distributed inference
6. design for reproducibility/replicability
7. causal inference for big data
8. integrative analysis types/sources data
9. statistical analysis of privatized data
10. emerging data challenges

# Statistical Theory

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- nonparametric Bayesian inference      Dirichlet process mixtures, Indian buffet processes, ...
- concentration inequalities for posterior summaries      means, modes, ...
- consistency, contraction rates, infinite-dimensional Bernstein-vonMises theorems
- sequence model  $Y_i \sim N(\theta_i, 1), \quad i = 1, \dots, n$       high-dimensional regression



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Tamara Fernández, Nicolás Rivera

First Published: 17 October 2020

[Abstract](#) | [PDF](#)



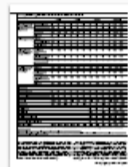
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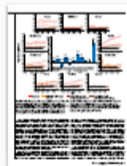
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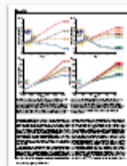
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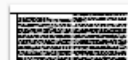
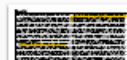
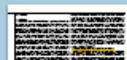
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## Methods

### Terminology

This study provides an estimation of the global  $\text{N}_2\text{O}$  budget considering all possible sources and all global change processes that can perturb the budget. A total of 18 sources and three sinks of  $\text{N}_2\text{O}$  are identified and grouped into six categories (Fig. 1, Table 1): (1) natural fluxes in the absence of climate change and anthropogenic disturbances including soil emissions, surface sink, ocean emissions, lightning and atmospheric production, and natural emission from inland waters, estuaries, coastal zones (inland and coastal waters); (2) perturbed fluxes from climate/ $\text{CO}_2$ /land cover change including the effect of  $\text{CO}_2$ , the effect of climate, the post-deforestation pulse effect, and the long-term effect of reduced mature forest area; (3) direct emissions from nitrogen additions in the agricultural sector ('agriculture') including emissions from direct application of synthetic nitrogen fertilizers and manure (henceforth 'direct soil emissions'), manure left on pasture, manure management and aquaculture; (4) indirect emissions from anthropogenic nitrogen additions including atmospheric nitrogen deposition (NDEP) on land, atmospheric NDEP on ocean, and effects of anthropogenic loads of reactive nitrogen in inland waters, estuaries and coastal zones; (5) other direct anthropogenic sources including fossil fuel and industry, waste and waste water, and biomass burning; and (6) two estimates of stratospheric sinks obtained from atmospheric chemistry transport models and observations, and one tropospheric sink (Table 1, Extended Data Fig. 2).

We combined the estimate from lightning with that from atmospheric production into an integrated category denoted 'Lightning and atmospheric production'. We make a simplification by considering the category 'Lightning and atmospheric production' as purely natural; however, atmospheric production is affected to some extent by anthropogenic activities through enhancing the concentrations of the reactive species  $\text{NH}_2$  and  $\text{NO}_2$ . This category is in any case very small and the anthropogenic enhancement effect is uncertain. Lightning produces  $\text{NO}_x$ , the median estimate of which is  $5 \text{ Tg N yr}^{-1}$  (ref. <sup>53</sup>). We assumed an emission factor of 1% (ref. <sup>54</sup>) and a global estimate of  $0.05$  ( $0.02$ – $0.09$ )  $\text{Tg N yr}^{-1}$  from lightning. Atmospheric production of  $\text{N}_2\text{O}$  results from the reaction of  $\text{NH}_2$  with  $\text{NO}_2$  (refs. <sup>55,56</sup>),  $\text{N}$  with  $\text{NO}_2$ , and from the oxidation of  $\text{N}_2$  by  $\text{O}(^1\text{D})$ <sup>57</sup>, all of which constitute an estimated source of  $0.3$  ( $0.2$ – $1.1$ )  $\text{Tg N yr}^{-1}$ . The estimate of the 'Surface sink' was obtained from ref. <sup>58</sup> and ref. <sup>59</sup>.

The anthropogenic sources include four sub-sectors:

(a) Agriculture. This consists of four components: 'Direct soil emissions', 'Manure left on pasture', 'Manure management' and 'Aquaculture'. Data for 'Direct soil emissions' were obtained as the ensemble mean of  $\text{N}_2\text{O}$  emissions from an average of three inventories (EDGAR v4.3.2, FAOSTAT and GAINS), the SRNM/DLEM models and the NMIP/DLEM models. The statistical model SRNM covers only cropland  $\text{N}_2\text{O}$  emissions, the same as the NMIP. Thus, we add the DLEM-based estimate of pasture  $\text{N}_2\text{O}$  emissions into the two estimates in cropland to represent direct agricultural soil emissions (that is, SRNM/DLEM or NMIP/DLEM). The 'Manure left on pasture' and 'Manure management'

**Comparison with the IPCC guidelines**

The IPCC has provided guidance to quantify  $N_2O$  emissions, which is widely used in emission inventories for reporting to the UNFCCC. Over time the recommended approaches have changed, which is critical for estimating emissions from agricultural soils, the largest emission source. Previous global  $N_2O$  assessments<sup>32,33</sup> based on the IPCC 1996 guidelines<sup>34</sup> attributed about  $6.3 \text{ Tg N yr}^{-1}$  to the agricultural sector, including both direct and indirect emissions. This estimate is notably larger than our results (Fig. 1, Table 1) derived from multiple methods, and is also larger than the most recent estimates from global inventories (EDGAR v4.3.2, FAOSTAT and GAINS) that are based on the IPCC 2006 guidelines<sup>35</sup>. The main reason is that indirect emissions from leaching and groundwater were overestimated in previous studies<sup>31</sup>. Correspondingly, projections of atmospheric  $N_2O$  concentrations that are based on these overestimated emissions<sup>32</sup> led to biased estimates. For example, in ref.<sup>36</sup>, atmospheric  $N_2O$  concentrations were expected to be 340–350 ppb in the year 2020, instead of 333 ppb as observed. The 2019 Refinement to the 2006 IPCC Guidelines for National Greenhouse Gas Inventories has recently been published<sup>38</sup> and adopts the same approach for nitrogen application on soils, but considers the effects of different climate regimes. The new guidelines, which are based on a wealth of new scientific literature, proposed much smaller emissions from grazing animals, by a factor of 5–7. Our preliminary calculations indicate that global soil emissions based on these new guidelines may decrease by 20%–25%. Integrating estimates that rely on the IPCC methodology with estimates from process-based models provides for a more balanced assessment in this paper. We also added information from assessments<sup>39,40</sup> that derived agricultural emissions as the difference between atmospheric terms and other emissions such as combustion, industry and nature, and they gave comparable magnitudes ( $4.3\text{--}5.8 \text{ Tg N yr}^{-1}$ ) to our bottom-up results.

**Uncertainty**

Current data analysis and synthesis of long-term  $N_2O$  fluxes are based on a wide variety of top-down and bottom-up methods. Top-down approaches, consisting of four inversion frameworks<sup>39–41</sup>, provide a wide range of estimates largely because of systematic errors in the modelled atmospheric transport and atmospheric loss of  $N_2O$ . In addition, the emissions from top-down analyses are dependent on the magnitude and distribution of the prior flux estimates to an extent that is strongly determined by the number of atmospheric  $N_2O$  measurements<sup>42</sup>. Inversions are generally not well constrained (and thus rely heavily on prior estimates in Africa, Southeast Asia, southern South America, and over the oceans, owing to the paucity of observations in these regions. The improvement of atmospheric transport models, more accurate priors, and more atmospheric  $N_2O$  measurements would reduce uncertainty in further top-down estimates, particularly for ocean and regional emissions.

Bottom-up approaches are subject to uncertainties in various sources from land<sup>43</sup> and oceans<sup>44</sup>. For process-based models (for example, NMM and ocean biogeochemical models), the uncertainty is associated with differences in model configuration as well as process parameterization<sup>45</sup>. The uncertainty of estimates from NMM could be reduced in several ways<sup>46</sup>. First, the six models in NMM exhibited different spatial and temporal patterns of  $N_2O$  emissions even though they used the same forcings. Although these models have considered essential biogeochemical processes in soils (for example, biological nitrogen fixation, nitrification, denitrification, nitrifier nitrification/immobilization, etc.), some models may have overlooked other processes such as ecosystem disturbances should be included in terrestrial biosphere models to reduce uncertainties. Second, the quality of input datasets—specifically the amount and timing of nitrogen application, and spatial and

national and global  $N_2O$  flux measurement networks<sup>47</sup> could be used to validate model performance and to constrain large-scale model simulations. Data assimilation techniques could be used to improve model accuracy.

Current remaining uncertainty in global ocean model estimates of  $N_2O$  emission includes the contribution of  $N_2O$  flux derived from the tropical oceanic low oxygen zones (for example, the eastern Equatorial Pacific, the northern Indian ocean) relative to the global ocean. These low oxygen zones are predominantly influenced by high yield  $N_2O$  formation processes (for example, denitrification and enhanced nitrification). Regional observation-based assessments have also suggested that these regions may produce more  $N_2O$  than is simulated by the models<sup>48</sup>. The current generation of global ocean biogeochemistry models are not sufficiently accurate to represent the high  $N_2O$  production processes in low-oxygen zones and their associated variability (see refs.<sup>34,49</sup> for more detail). Thus, precisely representing the local ocean circulation and associated biogeochemical fluxes of these regions could further reduce the uncertainty in estimates of global and regional oceanic  $N_2O$  emissions.

Regardless of the tier approach used, greenhouse gas inventories for agriculture suffer from high uncertainty in the underlying agriculture and rural data and statistics used as input, including statistics on fertilizer use, livestock manure availability, storage and applications, and nutrient, crop and soils management. For instance, animal waste management is an uncertain aspect, because much of the manure is either not used, or is used as a fuel or building material, or may be discharged directly to surface water<sup>50</sup>, with important repercussions for the calculated emission fluxes using default emission to global scales, especially poorly captured dependence on climate, management, and so on. It is well known, for example, that greenhouse gas inventories by using the alternative environmental factors and  $N_2O$  emission factors have been inconsistent<sup>51,52</sup>, and long-term and marine aquaculture are  $N_2O$  sources that have not yet date, robust estimates of  $N_2O$  fluxes are still lacking, although to the drainage of organic so GAINS databases<sup>53–55</sup>. Recent and the freeze-thaw season have been not well established  $N_2O$  budget.

**Statistics**

The Mann–Kendall test in R 3.4.4 was used to assess the significance of trends in annual  $N_2O$  emissions from each sub-sector based on the bottom-up approach.

**Data availability**

The relevant datasets of this study are archived in the box site of the International Center for Climate and Global Change Research at Auburn University (<https://auburn.box.com/>). Researchers that are interested in using the results made available in the repository are encouraged to contact the original data providers.

**Code availability**

The relevant codes used in this study are archived in the box site of

**Statistics**

The Mann–Kendall test in R-3.4.4 was used to assess the significance of trends in annual  $N_2O$  emissions from each sub-sector based on the bottom-up approach.

- how to get from data to conclusions
- with generalizable strategies
- what principles do we use to develop these strategies
- how are these strategies to be evaluated efficiency, precision
- a long history of the subject; using probability to both develop statistical methods and to evaluate their performance  
Bayes, Laplace, Gauss; Student, Fisher, Neyman, Pearson, Jeffreys, ...
- leading to confidence intervals,  $p$ -values, estimates and standard errors, etc.

# Those pesky $p$ -values



David Spiegelhalter

@d\_spiegel



This paper motivates the call for the end of significance. A 25% mortality reduction, but because  $P=0.06$  (two-sided), they declare it 'did not reduce' mortality. Appalling.

[jamanetwork.com/journals/jama/...](http://jamanetwork.com/journals/jama/...)



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## AMERICAN STATISTICAL ASSOCIATION RELEASES STATEMENT ON STATISTICAL SIGNIFICANCE AND $P$ -VALUES

*Provides Principles to Improve the Conduct and Interpretation of Quantitative  
Science*

March 7, 2016



## P-Values on Trial: Selective Reporting of (Best Practice Guides Against) Selective Reporting

by Deborah Mayo

## Those pesky $p$ -values

- science is a process
- learning is incremental
- probability expresses uncertainty
- either epistemically or empirically
- for scientific advances, empirical behaviour of procedures is key
- for decision-making, personal probabilities have an important role

EDITORIAL

## Ten Simple Rules for Effective Statistical Practice

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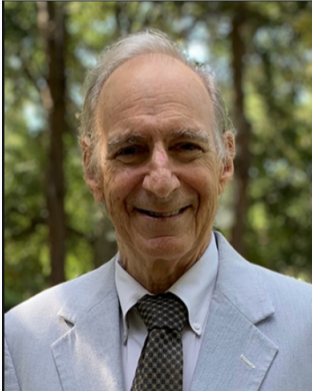
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Thank you!



## Thank you!



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