

# Big Data and Economics

## Lecture 1: Introduction

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# Prologue

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# Prologue

- Plan for today
  - What is scraping?
  - Contrast Client-side and Server-side scraping
  - Examples of scraping in economics research
  - Learn by doing with APIs (CSS will happen later -- potentially end of semester)
  - Ethical considerations

# Check-in

- Final project annotated bibliographies were due yesterday
- How are you feeling about them?
- Any thoughts on the data description due Feb 16 (next Wednesday) lined up with the Problem Set?
  - Tell me:  
<https://www.mentimeter.com/app/presentation/bleq87wo3evgh3j6ks3wqro6zdfh7nwz/aduipo2ve>

# Attribution

- These slides take inspiration from the following sources:
  - [Nathan Schiff's web data lecture](#)
  - [Andrew MacDonald's slides](#)
  - [Jenny Bryan's textbook](#)
  - [Grant McDermott's notes on CSS and APIs](#)
  - [James Densmore's stance on ethics](#)

# Worldwide Web of Data

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# Worldwide Web of Data

- Every website you visit is packed with data
- Every app on your phone is packed with data and taking data from you
- Guess what?
  - These data often measure hard to measure things
  - These data are often public (at some level of aggregation/anonymity)
  - These data are often not easily accessible and not **tidy**
  - Samples might be biased (have to navigate that)
  - This is legal (usually) and ethical (usually)
- Guess what? All this makes these data (and knowing how to access it) valuable
  - It also makes this a hard skill to pick up



# Examples of scraping in economics research

# What cool things can you do with web

- Can anyone think of examples of web data being used in economics research?

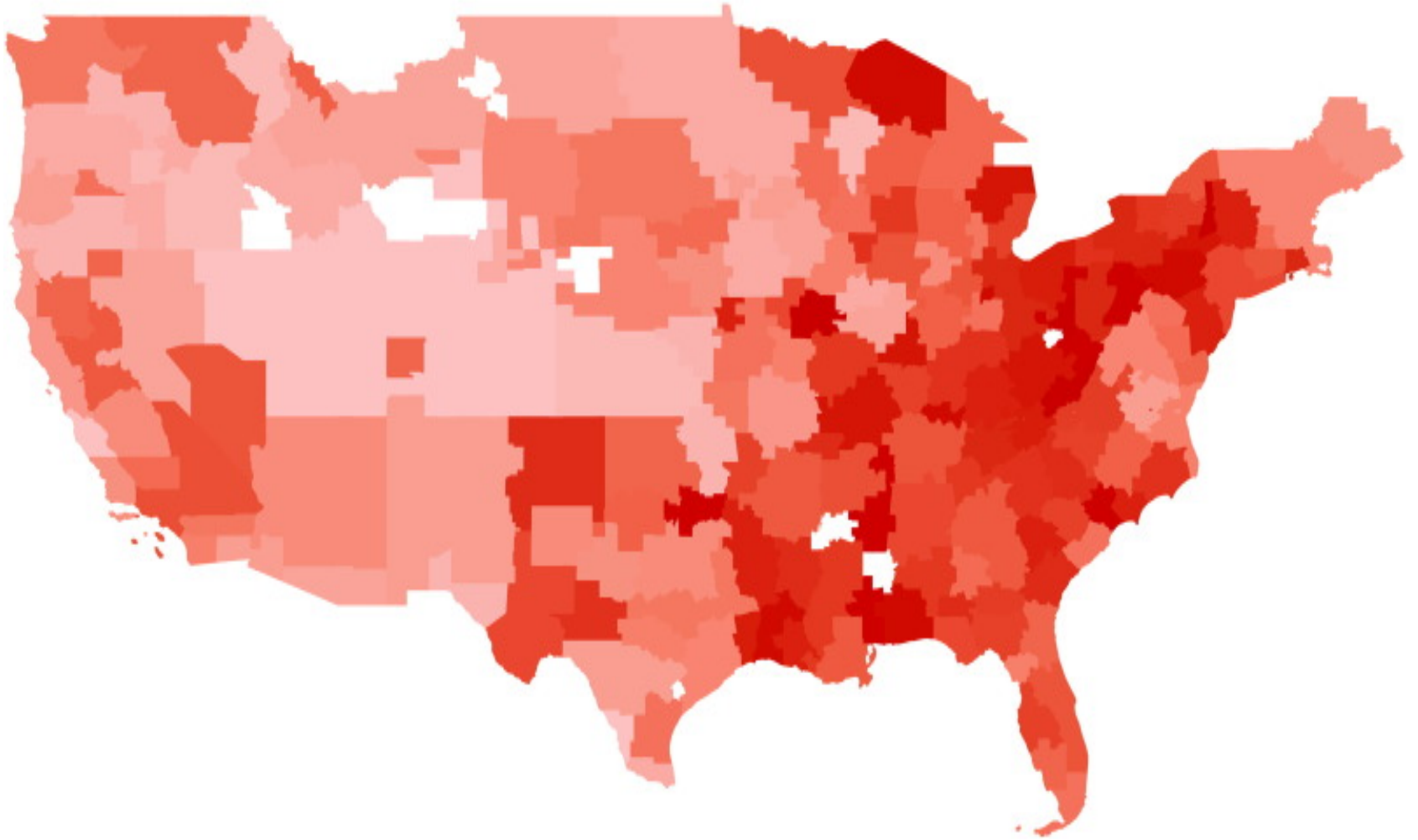
# Measuring hard to measure things

- Imagine you survey a ton of people about their beliefs that a candidate is unfit to be president because of their race
- Due to social desirability bias, you get a lot of "I don't know" or "I don't think that"
- There are lots of creative survey methods to get at this, but is there some way to measure this without asking people?
- Say, why not find out the frequency that people search Google for racial epithets in connection to the candidate?
- Guess what? Stephens-Davidowitz (2014) did just that
  - Finds racial animus cost Barack Obama 4 percentage points in the 2008 election (equivalent of a home-state advantage)
  - Google search term data yield effects that are 1.5 to 3 times larger than survey estimates of racial animus

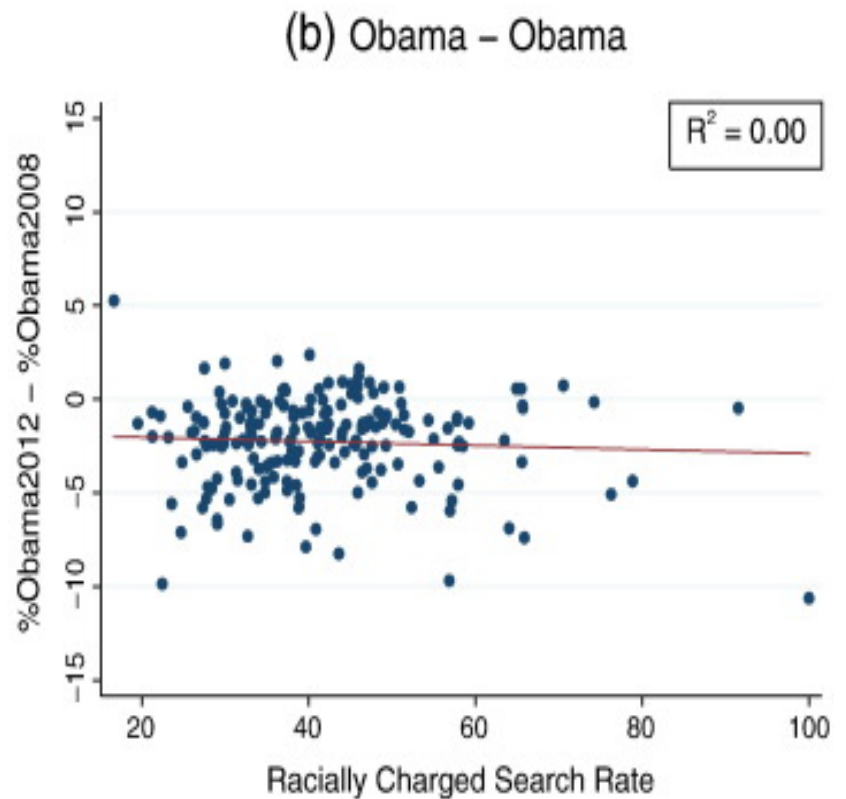
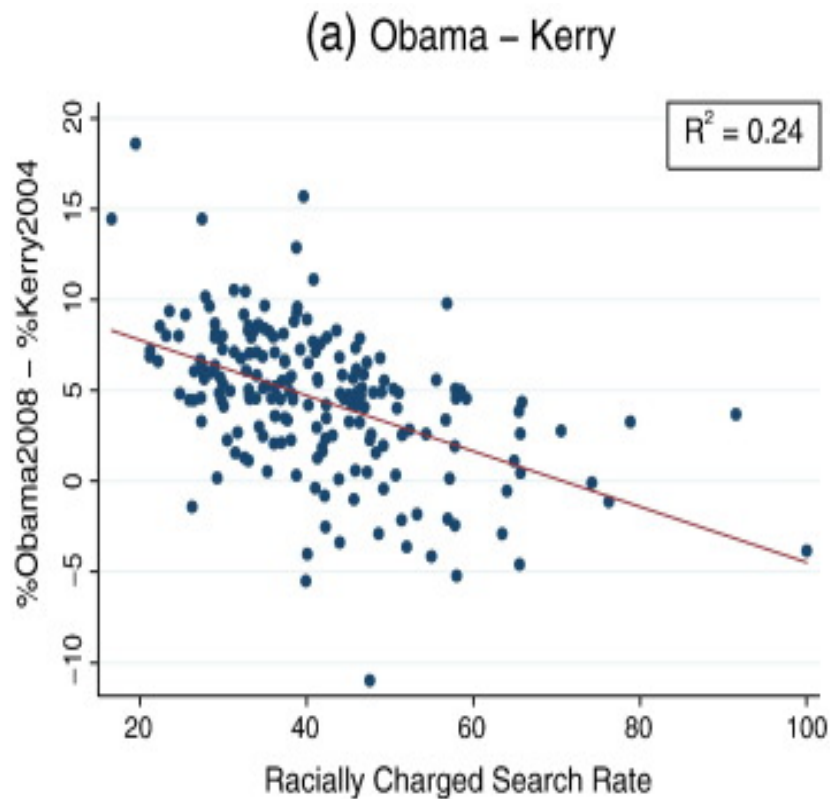
$$\text{Racially Charged Search Rate}_j = \left[ \frac{\text{Google searches including the word "Word 1 (s)"} }{\text{Total Google searches}} \right]_{j, 2004-2007}$$

for  $j$  geographical area (state, county, etc.)

# Racial Animus Map



# Election performance



# Other uses

- "Billion prices project" (Cavallo and Rigobon 2015) : collect prices from online retailers to look at macro price changes
- Davis and Dingell (2016): use Yelp to explore racial segregation in consumption
- Halket and Pginatti (2015): scrape Craigslist to look at housing markets
- Wu (2018): undergraduate hacked into online economics job market forum to look at toxic language and biases in the academic economics against women
- Glaeser (2018) uses Yelp data to quantify how neighborhood business activity changes as areas gentrify (**Student presentation**)
- Tons leverage eBay, Alibaba, etc. to look at all kinds of commercial activity
- Edelman B (2012) gives an overview of using internet data for economic research

# Access methods

# Access methods

There are three ways to data off the web:

1. **click-and-download** on the internet as a "flat" file, like a CSV or Excel file
    - What you're used to
  2. **Server-side** websites that sends HTML and JavaScript to your browser, which then renders the page
    - People often call this "scraping"
    - All the data is there, but not in a tidy format
    - **Key concepts:** CSS, Xpath, HTML
  3. **Client-side** *websites contain an empty template that \_request* data from a server and then fills in the template with the data
    - The request is sent to an API (application programming interface) endpoint
    - Technically you can just source right from the API endpoint (if you can find it) and skip the website altogether
    - I consider this a form of scraping
    - **Key concepts:** APIs, API endpoints
- Key takeaway: if there's a structure to how the data is presented, you can exploit it to get the data



# Click and Download

- You've all seen this approach before
- You go to a website, click a link, and download a file
- Sometimes you need to login first, but if not you can automate this with R's `download.file()` function
- Below will download the Occupational Employment and Wage Statistics (OEWS) data for Massachusetts in 2021 from the BLS

```
download.file("https://www.bls.gov/oes/special.requests/oesm21ma.zip", "oesm21ma.zip")
```

# Client-side scraping

- The website contains an empty template of HTML and CSS.
  - E.g. It might contain a “skeleton” table without any values.
- However, when we actually visit the page URL, our browser sends a request to the host server.
- If everything is okay (e.g. our request is valid), then the server sends a response script, which our browser executes and uses to populate the HTML template with the specific information that we want.
- **Webscraping challenges:** Finding the “API endpoints” can be tricky, since these are sometimes hidden from view.
- **Key concepts:** APIs, API endpoints

# APIs

- [Zapier](#) offers a fantastic intro to APIs
- APIs is a collection of rules/methods that allow one software application to interact with another
- Examples include:
  - Web servers and web browsers
  - R libraries and R clients
  - Databases and R clients
  - Git and GitHub and so on

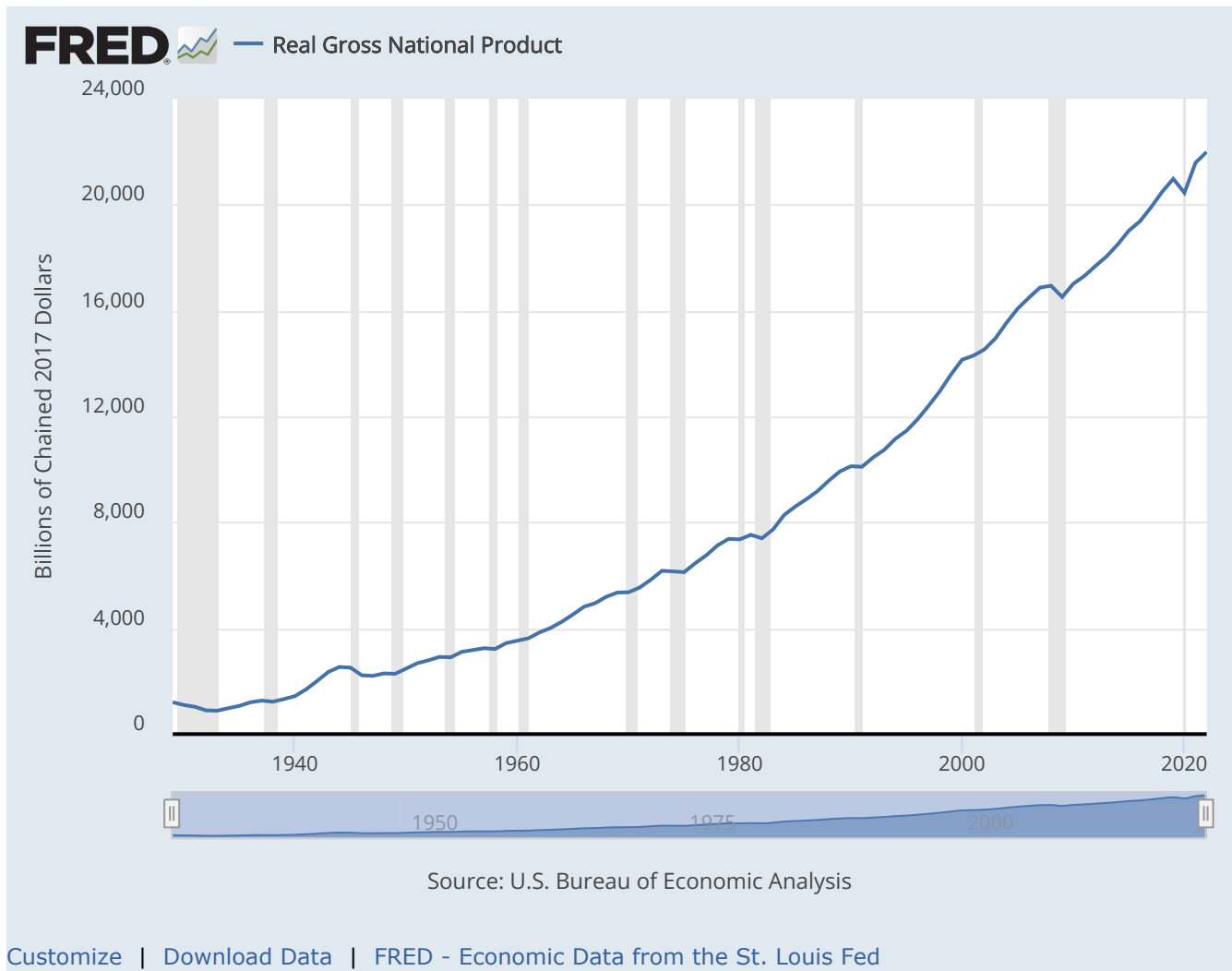
# Key API concepts

- **Server:** A powerful computer that runs an API.
- **Client:** A program that exchanges data with a server through an API.
- **Protocol:** The “etiquette” underlying how computers talk to each other (e.g. HTTP).
- **Methods:** The “verbs” that clients use to talk with a server. The main one that we’ll be using is GET (i.e. ask a server to retrieve information), but other common methods are POST, PUT and DELETE.
- **Requests:** What the client asks of the server (see Methods above).
- **Response:** The server’s response. This includes a Status Code (e.g. “404” if not found, or “200” if successful), a Header (i.e. meta-information about the response), and a Body (i.e. the actual content that we’re interested in).

# API Endpoints

- Web APIs have a URL called an **API Endpoint** that you can use to access view the data in your web browser
- Except instead of rendering a beautifully-formatted webpage, the server sends back a ton of messy text!
  - Either a JSON (JavaScript object notation) or XML (eXtensible Markup Language) file
- It'd be pretty overwhelming to learn how to navigate these new language syntaxes
- Guess what? R has packages to help you with that
  - `jsonlite` for JSON
  - `xml2` for XML
- Today we're going to work through a few of these
- That means the hardest parts are:
  - Finding the API endpoint
  - Understanding the rules
  - Identify the words you need to use to get the data you want
- To be clear, that's all still tricky!

# You've likely used FRED before



# Underneath is an API!

- The endpoint is [https://api.stlouisfed.org/fred/series/observations?series\\_id=GNPCA&api\\_key=YOUR\\_API\\_KEY&file\\_type=json](https://api.stlouisfed.org/fred/series/observations?series_id=GNPCA&api_key=YOUR_API_KEY&file_type=json)
- Just sub in your API key and you're good to go

```
{"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "observation_start": "1600-01-01", "observation_end": "9999-12-31", "units": "1"}, [{"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1929-01-01", "value": "1202.659"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1930-01-01", "value": "1100.67"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1931-01-01", "value": "1029.038"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1932-01-01", "value": "895.802"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1933-01-01", "value": "883.847"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1934-01-01", "value": "978.188"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1935-01-01", "value": "1065.716"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1936-01-01", "value": "1201.443"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1937-01-01", "value": "1264.393"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1938-01-01", "value": "1222.966"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1939-01-01", "value": "1320.924"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1940-01-01", "value": "1435.656"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1941-01-01", "value": "1690.844"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1942-01-01", "value": "2008.853"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1943-01-01", "value": "2349.125"}, {"realtime_start": "2024-02-03", "realtime_end": "2024-02-03", "date": "1944-01-01", "value": "2535.744"}]
```

# What did I need to know?

- The base URL: <https://api.stlouisfed.org/>
- The API endpoint (fred/series/observations/)
- The parameters:
  - series\_id="GNPCA"
  - api\_key=YOUR\_API\_KEY
  - file\_type=json
- What's an API Key? It is a unique identifier that is used to authenticate a user, developer, or calling program to an API.
  - It's like a password, but it's not a password
  - It tracks who is using the API and how much they're using it
  - Example: asdfjaw523a3523414at43sad



# Popular APIs

- Many popular APIs are free to use and have a lot of documentation
- Sometimes the documentation gets a bit cumbersome though
- So kind souls have developed R packages to help you "abstract" these details
- For example, the `tidycensus` package is a wrapper for the US Census API
  - You'll use it on your problem set
- Others include: `fredr`, `blsAPI`, `rgithub`, `googlesheets4`, `googledrive`, `wikipediR`, etc.
- Here's a curated list: <https://github.com/RomanTsegelskyi/r-api-wrappers>

# Hidden APIs

- Sometimes the API endpoint is hidden from view
- But you can find it by using the "Inspect" tool in your browser
- It will require some detective work!
- But if you pull it off, you can get data that no one else has

# Server-side scraping

- The scripts that “build” the website are not run on our computer, but rather on a host server that sends down all of the HTML code.
  - E.g. Wikipedia tables are already populated with all of the information — numbers, dates, etc. — that we see in our browser.
- In other words, the information that we see in our browser has already been processed by the host server.
- You can think of this information being embedded directly in the webpage’s HTML.
  - So if we can get our hands on the HTML, we can get our hands on the data.
  - We just have to figure out how to strip off the HTML and get the data into a tidy format.
- **Webscrapping challenges:** Finding the correct CSS (or Xpath) “selectors”. Iterating through dynamic webpages (e.g. “Next page” and “Show More” tabs).
- **Key concepts:** CSS, Xpath, HTML
- **R package:** `rvest` has a suite of functions to help convert HTML to a tidy format

# Underneath Wikipedia

W List of Olympic records in athlet

en.wikipedia.org/wiki/List\_of\_Olympic\_records\_in\_athletics

Google Voice - Inbo... us.megabus.com/ab... Gmail YouTube Maps Random Econ Ideas DND Columbia Stuff Life Jazz All Bookmarks

Contents hide

(Top)

Men's records

Women's records

Mixed records

See also

References

External links


Beamon's compatriot, [Mike Powell](#), jumped farther in the [1991 World Championships in Athletics](#) in [Tokyo](#).<sup>[1]</sup>

Note, only those events currently competed for and recognised by the IOC as Summer Olympic events are listed.<sup>[8]</sup>


## Men's records [ edit ]

♦ denotes a performance that is also a current [world record](#). Statistics are correct as of August 3, 2021.

| Event                         | Record   | Athlete(s)                         | Nation  | Games                               | Date            | Ref(s)          |
|-------------------------------|----------|------------------------------------|---|-------------------------------------|-----------------|-----------------|
| <a href="#">100 metres</a>    | 9.63     | <a href="#">Usain Bolt</a>         | <span><span></span></span> Jamaica (JAM)      | <a href="#">2012 London</a>         | August 5, 2012  | <sup>[9]</sup>  |
| <a href="#">200 metres</a>    | 19.30    | <a href="#">Usain Bolt</a>         | <span><span></span></span> Jamaica (JAM)      | <a href="#">2008 Beijing</a>        | August 20, 2008 | <sup>[10]</sup> |
| <a href="#">400 metres</a>    | ♦43.03   | <a href="#">Wayde van Niekerk</a>  | <span><span></span></span> South Africa (RSA) | <a href="#">2016 Rio de Janeiro</a> | August 14, 2016 | <sup>[11]</sup> |
| <a href="#">800 metres</a>    | ♦1:40.91 | <a href="#">David Rudisha</a>      | <span><span></span></span> Kenya (KEN)        | <a href="#">2012 London</a>         | August 9, 2012  | <sup>[12]</sup> |
| <a href="#">1,500 metres</a>  | 3:28.32  | <a href="#">Jakob Ingebrigtsen</a> | <span><span></span></span> Norway (NOR)       | <a href="#">2020 Tokyo</a>          | August 7, 2021  | <sup>[13]</sup> |
| <a href="#">5,000 metres</a>  | 12:57.82 | <a href="#">Kenenisa Bekele</a>    | <span><span></span></span> Ethiopia (ETH)     | <a href="#">2008 Beijing</a>        | August 23, 2008 | <sup>[14]</sup> |
| <a href="#">10,000 metres</a> | 27:01.17 | <a href="#">Kenenisa Bekele</a>    | <span><span></span></span> Ethiopia (ETH)     | <a href="#">2008 Beijing</a>        | August 17, 2008 | <sup>[15]</sup> |
| <a href="#">Marathon</a>      | 2:06:32  | <a href="#">Samuel Wanjiru</a>     | <span><span></span></span> Kenya (KEN)        | <a href="#">2008 Beijing</a>        | August 24, 2008 | <sup>[16]</sup> |
| <a href="#">110 metres</a>    | 12.91    | <a href="#">Liu Xiang</a>          | <span><span></span></span> China (CHN)        | <a href="#">2004</a>                | August 27, 2004 | <sup>[17]</sup> |



[Usain Bolt](#) currently holds three Olympics records, two individually and one with the Jamaican 4 × 100m relay team.



# The HTML source

- If we can just cut out all the HTML and get the data into a tidy format, we're golden
- Better yet, we can use some of the HTML to help us find **harvest** the data we want

```
<caption>List of men's Olympic records in athletics
</caption>
<tbody><tr>
<th scope="col" width="12%">Event
</th>
<th class="unsortable" width="5%">Record
</th>
<th scope="col" width="10%">Athlete(s)
</th>
<th scope="col" width="15%">Nation
</th>
<th scope="col" width="10%">Games
</th>
<th scope="col" width="5%">Date
</th>
<th scope="col" class="unsortable" width="3%">Ref(s)
</th></tr>
<tr>
<th scope="row"><span data-sort-value="001006#160;!"><a href="/wiki/100_metres" title="100 metres">100 metres</a></span>
</th>
<td align="right">9.636#160;
</td>
<td><span data-sort-value="Bolt, Usain"><span class="vcard"><span class="fn"><a href="/wiki/Usain_Bolt" title="Usain Bolt">Usain Bolt
</td>
<td><span class="mw-image-border" typeof="mw:File"><span><a href="/wiki/Athletics_at_the_2012_Summer_Olympics_%E2%80%93_Men%27s_100_metres" title="Ath
</td>
<td><span data-sort-value="000000002012-08-05-0000" style="white-space:nowrap">August 5, 2012</span>
</td>
<td align="center"><sup id="cite_ref-9" class="reference"><a href="#cite_note-9">6#91;96#93;</a></sup>
</td></tr>
```

# Stability and CSS scraping

- Websites change over time
- That can break your scraping code
- This makes scraping as much of an "art" as it is a science

# Ethics of web scraping

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# Legality of web scraping

- All of today is about how to get data off the web
- If you can see it in a browser window and work out its structure, you can scrape it
- And the legal restrictions are pretty obscure, fuzzy, and ripe for reform
  - hiQ Labs vs LinkedIn court ruling defended hiQ's right to scrape, then the Supreme Court vacated the ruling, and the final decision was against HiQ Labs
  - The Computer Fraud and Abuse Act (CFAA) protects the scraping of publicly available data
  - Legality gets messy around personal data and intellectual property (for good reason, but again reform is needed)



# Ethics of web scraping

- Technically, web scraping just automates what you (or a team of **well**-compensated RAs) could do manually
  - It's just a lot faster and more efficient (no offense)
- Webscraping is an integral tool to modern investigative journalism
  - Sometimes companies hide things in their HTML that they don't want the public to see
  - Pro Publica has developed a tool called [Upton](#) to make it more accessible
- So I stand firmly on the pro-scraping side with a few ethical caveats
  - Just because you can scrape it, doesn't mean you should
  - It's pretty easy to write up a function or program that can overwhelm a host server or application through the sheer weight of requests
  - Or, just as likely, the host server has built-in safeguards that will block you in case of a suspected malicious Denial-of-serve (DoS) attack

# Be nice

- Once you get over the initial hurdles, scraping is fairly easy to do (cleaning can be trickier)
- There's plenty of digital ink spilled on the [ethics of web scraping](#)
- The key takeaway is to be nice
  - If a public API exists, use it instead of scraping
  - Only take the data that is necessary
  - Have good reason to take data that is not intentionally public
  - Do not repeatedly swarm a server with requests (use `sys.sleep()` to space out requests)
  - Scrape to add value to the data, not to take value from the host server
  - Properly cite any scraped content and respect the terms of service of the website
  - Document the steps taken to scrape the data

# polite package and robots.txt

- Sites often have a "robot.txt," which is a file that tells you what you can and cannot scrape
- A "web crawler" should be written to start with the robots.txt and then follow the rules
- The `polite` package is a tool to help you be nice
- It explicitly checks for permissions and goes to the robots.txt of any site you visit
- As you get better at scraping and start trying to scrape at scale, you should use this

# Conclusion

- Web content can be rendered either 1) server-side or 2) client-side.
- Client-side content is often rendered using an API endpoint, which is a URL that you can use to access the data directly.
  - APIs are a set of rules/methods that allow one software application to interact with another they often require an access token
  - You can use R packages (**httr**, **xml2** **jsonlite**) to access these endpoints and tidy the data.
  - Popular APIs have packages in R or other software that streamline access
- Server-side content is often rendered using HTML and CSS.
  - Use the **rvest** package to read the HTML document into R and then parse the relevant nodes.
  - A typical workflow is: `read_html(URL) %>% html_elements(CSS_SELECTORS) %>% html_table()`.
  - You might need other functions depending on the content type (e.g. `html_text`).
- Just because you can scrape something doesn't mean you should (i.e. ethical and possibly legal considerations).
- Webscraping involves as much art as it does science. Be prepared to do a lot of experimenting and data cleaning.

Next lecture: Onto scraping and API activities!

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