LAB REPORT

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Data Management and Analytics using SAS

I. Introduction

Earthquakes happen regularly around the world and caused huge damages to humans and properties. Understanding these natural phenomena could help us to prepare and deal better with such disasters. Magnitude of earthquakes can be measured on different scales such as moment magnitude scale, body-wave magnitude scale, surface-wave magnitude scale. However, the popular one, which is often mentioned by news outlets, is intensity of earthquake (Richter scale).

The dataset is used for analysis is **earthquakes.sas7bdat**, which is provided by following path "/courses/dc36fc35ba27fe300/DMASAssessments". The dataset has 23741 independent records about earthquakes in several years. The dataset has 12 variables which provides various information about different kinds of magnitude, the latitude, longitude and depth of earthquakes...Detailed descriptions are given in below table

Variable Name	Type	Description
id	Numeric	ID of record
lat	Numeric	Latitude of earthquake (degrees)
long	Numeric	Longitude of earthquake (degrees)
dist	Numeric	Distance travelled by earthquake in a particular direction (km)
depth	Numeric	Depth of earthquake (km)
md	Numeric	Magnitude of earthquake, estimated from the duration of seismic wave-train (Md)
richter	Numeric	Intensity of earthquake (Richter)
mw	Numeric	Moment magnitude scale value of earthquake (Mw)
ms	Numeric	Surface-wave magnitude scale value of earthquake (Ms)
mb	Numeric	Bodywave magnitude value, measured using P-waves and a short-period seismograph in the first few seconds of an earthquake (mb)
country	Character	Country of earthquake
direction	Character	Direction of earthquake

This report is generated to provide data analysis and solution to some questions of interest about earthquakes in different countries in several years. All results are generated from SAS.

II. Exploratory Analysis:

Check Missing Values:

proc sql;

run;

It is important to be aware how many missing data points for each variable. Following code provides such information (assumed dataset is already loaded to SAS and loaded to work library):

```
create table Missing_Count as

select count(*)-count(lat) as Miss_lat, count(*)-count(long) as Miss_long,

count(*)-count(dist) as Miss_dist, count(*)-count(depth) as Miss_depth,

count(*)-count(md) as Miss_md, count(*)-count(richter) as Miss_richter,

count(*)-count(mw) as Miss_mw, count(*)-count(ms) as Miss_ms,

count(*)-count(mb) as Miss_mb, count(*)-count(country) as Miss_country,

count(*)-count(direction) as Miss_direction from work.earthquakes;

quit;

proc print data=work.Missing_Count;

title "Number of Missing entries over 23741 observations in each variable";
```

Below table indicates that there is significant amount of data are missed in variables **dist**, **mw** and **direction**. While there are no missing entries in columns **md**, **richter**, **mb**, and **ms**. So we need to be aware of this issue when doing analysis.

Number of Missing entries over 23741 observations in each variable											
Obs	Miss_lat	Miss_long	Miss_dist	Miss_depth	Miss_md	Miss_richter	Miss_mw	Miss_ms	Miss_mb	Miss_country	Miss_direction
1	0	0	13679	0	0	0	18791	0	0	0	13679

Check Distribution of Numerical Variables:

We use **proc means** procedure to summarize numerical variables

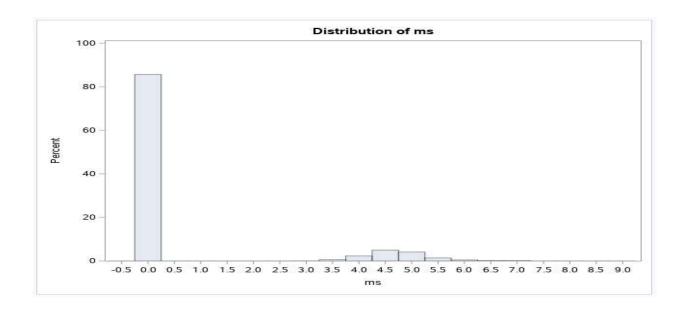
proc means data=work.earthquakes mean clm q1 median q3 max min maxdec=3; var lat long dist depth md richter mw ms mb; run;

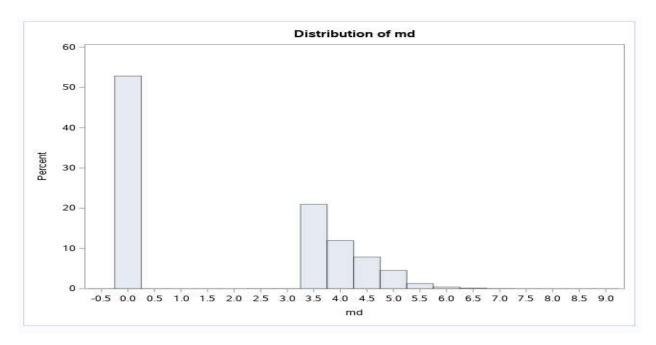
		Lower 95%	Upper 95%					
Variable	Mean	CL for Mean	CL for Mean	Lower Quartile	Median	Upper Quartile	Maximum	Minimum
lat	37.952	37.924	37.980	36.220	38.210	39.360	46.350	29.740
long	30.707	30.623	30.790	26.160	28.240	33.730	48.000	18.340
dist	3.175	3.083	3.267	1.400	2.300	3.600	95.400	0.100
depth	18.442	18.147	18.738	5.000	10.000	22.000	225.000	0.000
md	1.908	1.881	1.934	0.000	0.000	3.800	7.400	0.000
richter	2.200	2.174	2.227	0.000	3.500	4.000	7.200	0.000
mw	4.478	4.448	4.507	4.100	4.700	5.000	7.700	0.000
ms	0.679	0.658	0.700	0.000	0.000	0.000	7.900	0.000
mb	1.695	1.668	1.723	0.000	0.000	4.100	7.100	0.000

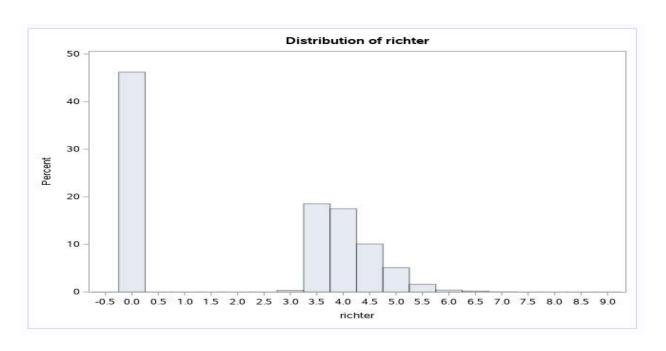
The above table shows a large proportion of data are zeros in variables **md**, **richter**, **ms**, **mb**. We need examine closer to the histograms of those variables and together with mw (note that mw has a lot of missing entries). We use procedure **proc univariate** to achieve that.

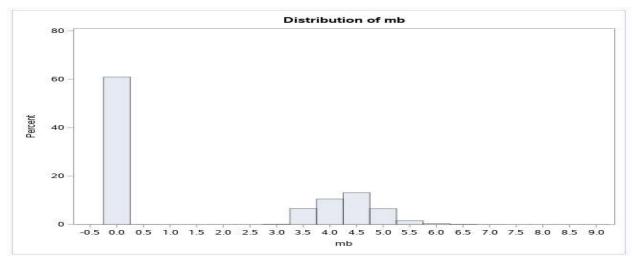
proc univariate data=work.earthquakes noprint; hist ms mb md richter mw / nmidpoints=20; run;

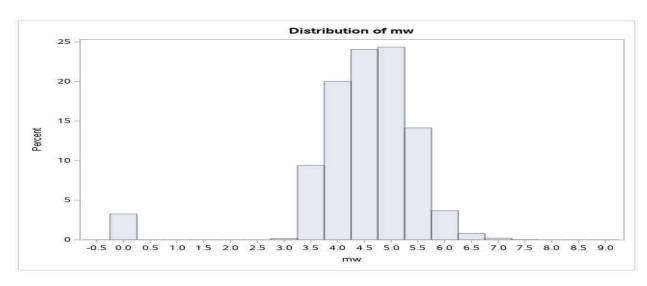
From the histograms, it can be seen that there are about 53%, 46%, 86%, 60% and 4% of data entries are zeros in variables md, richter, ms, mb, and mw respectively.











Dealing with zero values:

Let examines why there are so many zeros entries in dataset. We first examine a subset of dataset where information about **md**, **ms**, **mb**, **mw**, **richter** are available.

```
proc sql;
select md,ms,mw,mb,richter,count(*) as number_rows from work.earthquakes
where md >0 and ms>0 and mw>0 and mb>0 and richter>0;
quit;
```

md	ms	mw	mb	richter
4.7	4.7	5	4.7	4.7
4.7	4.7	5	4.7	4.7
4.3	4.2	4.5	4.2	4.3
4.7	4.6	4.9	4.6	4.6
4	3.8	4.2	4.1	4
4.2	4	4.5	4.4	4.2
4.2	4	4.4	4.3	4.2
4.1	3.9	4.3	4.2	4.2
4.2	4	4.4	4.3	4.4

The above table shows that there are not much difference in values between those variables and it is reasonable that magnitude on a specific scale cannot be zero if magnitude on one of other measurements is greater than zero. Therefore, zero values here are not real values. They were filled for observations where data were not available, and we should treat those values as null values, otherwise our analysis would give incorrect conclusion. The following code replaces zeros by nulls

```
data work.earthquakes;
       set work.earthquakes;
       if mw=0 then mw=.;
       if ms=0 then ms=.:
       if md=0 then md=.;
       if mb=0 then mb=.;
       if richter=0 then richter=.;
And the code below to count how many null values in each variable (after replacement)
proc sql;
        select count(*)-count(ms) as null ms,
        count(*)-count(md) as null md,
        count(*)-count(mw) as null mw,
       count(*)-count(mb) as null mb,
       count(*)-count(richter) as null richter
       from work.earthquakes;
quit;
```

We also should take a quick look on character variable country

proc freq data=work.earthquakes; table country;

run;

It can be seen that there are numerous earthquakes in Turkey, Greece and Mediterranean, while there are few in Israel, Albania and Egypt.

country	Frequency	Percent	Cumulative Frequency	Cumulative Percent
aegean_sea	1748	7.36	1748	7.36
albania	2	0.01	1750	7.37
azerbaijan	150	0.63	1900	8.00
blacksea	90	0.38	1990	8.38
bulgaria	176	0.74	2166	9.12
egypt	2	0.01	2168	9.13
georgia	322	1.36	2490	10.49
greece	3560	15.00	6050	25.48
iran	346	1.46	6396	26.94
iraq	122	0.51	6518	27.45
israel	1	0.00	6519	27.48
macedonia	28	0.12	6547	27.58
mediterranean	4843	20.40	11390	47.98
romania	44	0.19	11434	48.16
russia	303	1.28	11737	49.44
syria	154	0.65	11891	50.09
turkey	11850	49.91	23741	100.00

At this stage, we have general understanding about our dataset. It is ready to move on next steps to analyses deeper and answer questions of interest.

III. Formal Analysis

Part A: Sometimes, the largest value of a series of measurements is used to represent the magnitude of an earthquake. Use "xm" to denote the largest magnitude value out of "md", "mw", "mb" and "richter" for each record. Is there evidence that the average value of "xm" is different to 4.1?

We use data step to create **xm** variable, it can be seen from **sql procedure** that number of missing values in new variable **xm** is zero. It means that the column has full coverage.

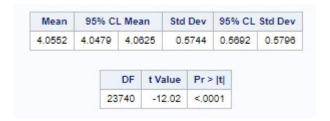
```
data work.earthquakes;
    set work.earthquakes;
    xm=max(md,mw,ms,mb,richter);
run;
proc sql;
    select count(*) as null_xm from work.earthquakes where xm is missing;
quit;
```



In order to determine whether average of **xm** is different to 4.1, we use **ttest** procedure

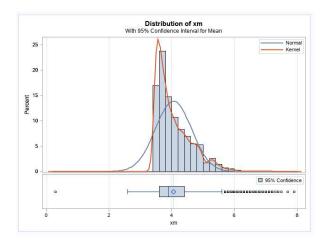
proc ttest data=work.earthquakes H0=4.1;

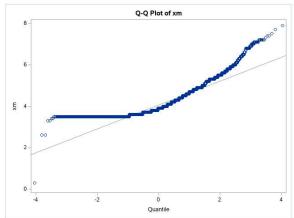
```
var xm; run;
```



The confidence interval does not contain 4.1. and p-value <0.001. It seems we can reject the null hypothesis that average of xm is equal to 4.1 and support alternative hypothesis that average of xm is different to 4.1. However, we need to check whether model assumptions are met. The independent assumption is satisfied as provided in the data, and earthquakes are natural phenomena, observations are independent.

The assumption of normal distribution seems do not hold as the histogram is highly skewed and a large portion of data points do not follow the diagonal line of QQ plot. Therefore, we cannot use ttest procedure to confirm whether the average of xm is different to 4.1.



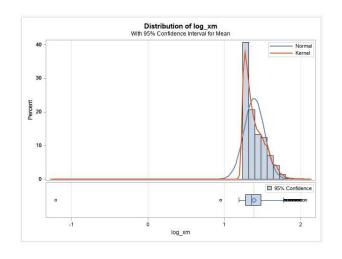


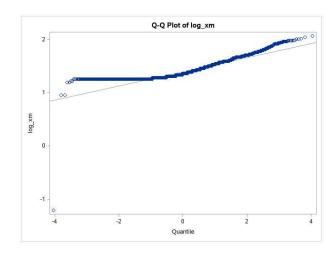
We may try to find some transformation of \mathbf{xm} in order to satisfy the normal distribution assumption. Some proposed transformations are logarithm, exponential, square, square-root of \mathbf{xm} but none of them work. One example (log transformation) is shown below.

Therefore, the final conclusion is there are no evidence/method to confirm whether the average of **xm** is different to 4.1. However, the mean of xm in **our sample** is very close to 4.1, which is at 4.055 and standard deviation is also small at 0.57.

```
data work.earthquakes_trans;
    set work.earthquakes;
    log_xm=log(xm);
    expo_xm=exp(xm);
    sqrt_xm=sqrt(xm);
    square_xm=xm**2;
run;

proc ttest data=work.earthquakes_trans;
    var log_xm expo_xm sqrt_xm square_xm;
run;
```





Part B: Is there a difference in the moment magnitude scale value of an earthquake (Mw) between countries in which the earthquakes occurred, on average?

We should be noticed that **mw** variable contains only 4789 valid entries (see **no_obs** column in below table). We should consider whether using only 4789 observations or fill null values with suitable values. Let us examine the table with only valid values of **mw** variable, we can see that **mw** is usually the highest value among other magnitudes, and the differences between measurements are from 0.0 to 0.3.

Obs	id	lat	long	country	direction	dist	depth	md	richter	mw	ms	mb	xm	no_obs
1	21	39.21	41.4	turkey	east	0.1	14	4.7	4.7	5	4.7	4.7	5.0	4789
2	28	39.13	41.48	turkey	south_west	0.2	50	4.7	4.7	5	4.7	4.7	5.0	4789
3	29	40.74	30.74	turkey	south_west	0.2	31	4.3	4.3	4.5	4.2	4.2	4.5	4789
4	30	36.59	29.35	turkey	south_west	0.2	54	4.7	4.6	4.9	4.6	4.6	4.9	4789
5	43	37.25	29.6	turkey	south_east	0.2	34	4	4	4.2	3.8	4.1	4.2	4789
6	62	38.18	27.11	turkey	south	0.2	17.7		4.1	3.8			4.1	4789
7	63	40.68	30.27	turkey	north_west	0.2	33	4.2	4.2	4.5	4	4.4	4.5	4789
8	64	39.13	29.31	turkey	north_west	0.2	10	4.2	4.2	4.4	4	4.3	4.4	4789
9	65	39.13	29.31	turkey	north_west	0.2	22	4.1	4.2	4.3	3.9	4.2	4.3	4789
10	66	38.28	42.92	turkey	north west	0.2	28	4.2	4.4	4.4	4	4.3	4.4	4789

Actually, in the table **valid_mw_only**, there are 3921 over 4789 observations of **xm** equal to mw. Therefore, it is fine to fill null entries in **mw** by **xm**.

```
proc sql;
     select count(*) from work.valid_mw_only where mw=xm;
quit;
```



Below code fill missing mw by valid xm and create a new dataset work.earthquakes_partb

```
data work.earthquakes_partb;
     set work.earthquakes;
     if mw=. then mw=xm;
run;
```

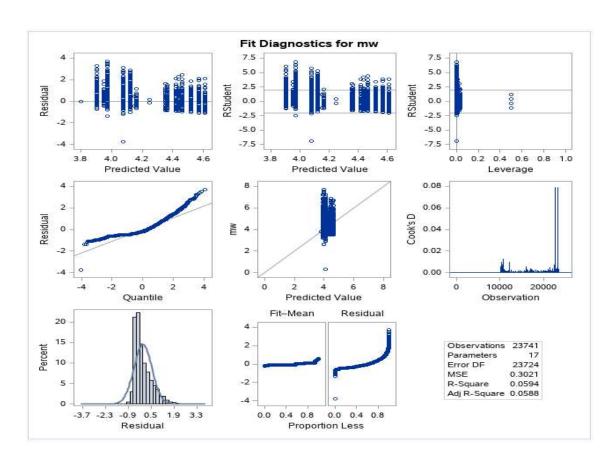
In order to use One-Way ANOVA test to confirm whether means of **mw** are different between countries, we need to verify assumptions by conducting a levene test. It is noted that SAS removes countries with fewer threes observations (Israel, Albania, Egypt) for the test, so we do not worry about the effects of these countries.

```
proc glm data=work.earthquakes_partb plots(maxpoints=24000)=diagnostics; class country; model mw=country; means country/hovtest=levene;
```

run; quit;

The diagnostics plots do not support normal distribution assumption (residual plot has bell-shaped, and residuals follow diagonal line). The p-value <0.001, we reject the hypothesis of equal variances between countries. Since the normal distribution assumption is violated, we cannot confirm whether average of moment magnitudes is different between countries for this case.

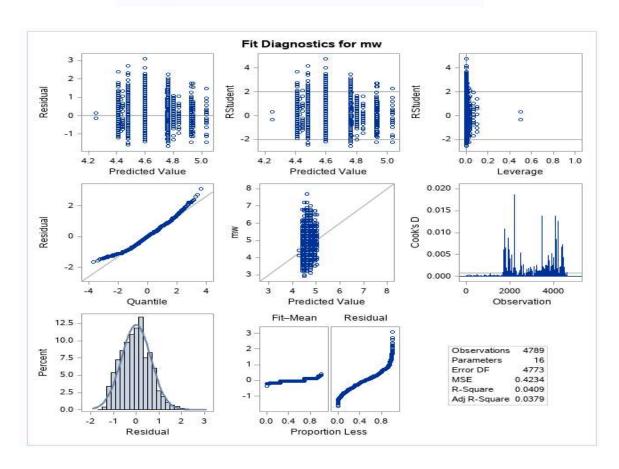
		The GLM P	- Cocaare								
Levene's Test for Homogeneity of mw Variance ANOVA of Squared Deviations from Group Means											
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F						
country	13	29.8156	2.2935	5.73	<.0001						
Error	23722	9493.7	0.4002								



Note that if we decide to work with only valid moment magnitudes (4789 obs) as shown below. The QQplot and residual plot look better and may be considered to satisfy normal distribution (not strong) but the variances are different. In that case we could use Welch's variance-weighted one-way ANOVA, and the results provide evidence to reject hypothesis of equal moment magnitude (average) for all countries

```
proc glm data=work.valid_mw_only plots(maxpoints=24000)=diagnostics; class country; model mw=country; means country/hovtest=levene; run;
```

		The GLM F	rocedure								
Levene's Test for Homogeneity of mw Variance ANOVA of Squared Deviations from Group Means											
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F						
country	13	15.3655	1.1820	3.25	<.0001						
Error	4772	1733.5	0.3633								



For this case (use only 4789 valid values of mw), if we transform **mw** to **log(mw)**, we have the same result (but this time is the average of **log(mw)**, not average(mw)), however the normal distribution assumption complies better

Part C: Fit a regression with "richter" as the response and consider the other variables in the dataset as potential explanatory variables, but do not use the variable "id" or the variable "xm"

Since null values dominate in variables **mw**, **ms**, **md**, **mb**, **richter** then if we replace missing values by value of **xm**, the replaced values are the same for **mw**, **ms**, **md**, **mb**, **richter** for a lot of cases and that impacts the analysis results. Thus, we use only records that are available for all five variables. Following that direction, we use **proc corr** procedure to calculate correlations between **richter** and other numerical variables. From the correlation table, it is highly likely that **mw**, **ms**, **mb**, **md**, and may be **depth** variables are the predictors of **richter**.

```
%let var_numerical=lat long depth dist mw ms mb md;
proc corr data=work.earthquakes;
var &var_numerical;
with richter;
```

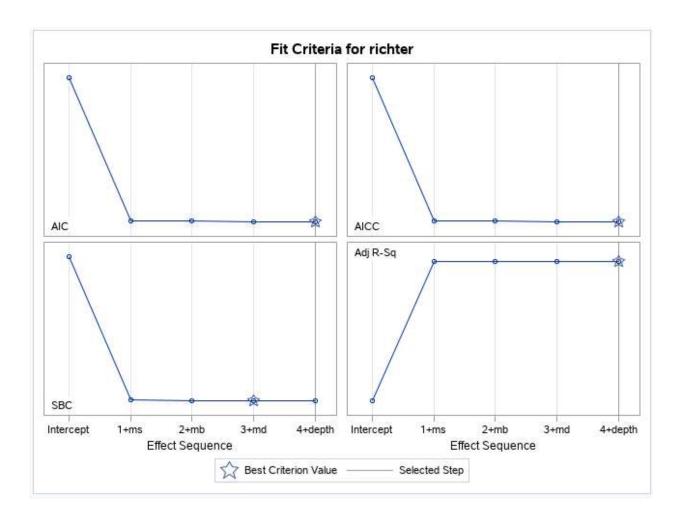
run;

			Prob >	orrelation (r under H(er of Obser	: Rho=0	5		
	lat	long	depth	dist	mw	ms	mb	md
richter	0.03326 0.0002 12773	0.10636 <.0001 12773	0.24199 <.0001 12773	-0.00413 0.7919 4074	0.96019 <.0001 4669	0.96992 <.0001 3084	0.87520 <.0001 5666	0.98466 <.0001 3522

However, ms, mw, mb, md may face problems of collinearity, so we should go further by using procedure glmselect. That give the optimal model which includes depth, ms, mb, md (so mw is removed, it may be due to collinearity matter). From the "Fit Criteria" Chart, we can see that AIC, AICC, Adj-R-sq also support to include ms, mb, md, while SBC, p-values(p-value of ms is at 0.0512) support to exclude depth predictor. Therefore, we go with model which includes predictors ms, mb and md as it is simpler and the performance is not much different.

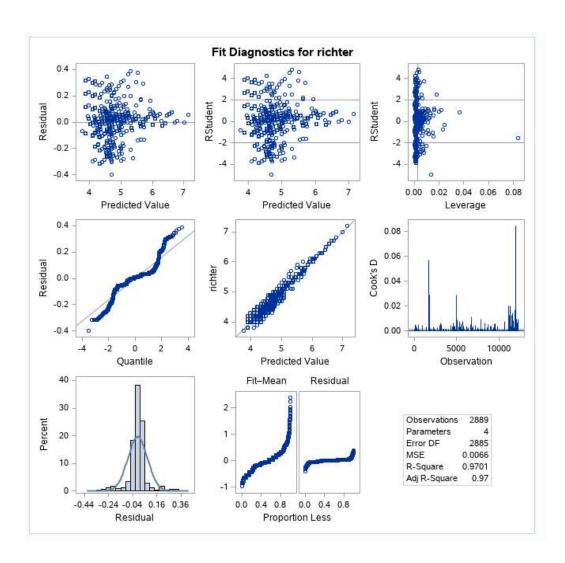
		Parameter	Estimates		
Parameter	DF	Estimate	Standard Error	t Value	Pr > t
Intercept	1	0.671041	0.081818	8.20	<.0001
depth	1	-0.000228	0.000117	-1.95	0.0512
mb	1	0.135813	0.028557	4.76	<.0001
md	1	0.283438	0.065052	4.36	<.0001
ms	1	0.439271	0.054489	8.06	<.0001

Step	Effect Entered	Number Effects In	AIC
0	Intercept	1	-593.4338
1	ms	2	-4449.5393
2	mb	3	-4471.1159
3	md	4	-4488.2597
4	depth	5	-4490.08011



Below are diagnostic plots of final model which indicate that all assumptions seem hold, residuals distribute randomly around horizontal line 0, the plot richter against predicted values follow a diagonal line. QQplot shows that points follow diagonal line (not perfectly).

Parameter Estimates											
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t	95% Confide	nce Limits				
Intercept	1	0.61527	0.05202	11.83	<.0001	0.51327	0.71727				
ms	1	0.41495	0.03525	11.77	<.0001	0.34583	0.48406				
md	1	0.34543	0.04280	8.07	<.0001	0.26152	0.42935				
mb	1	0.10734	0.01635	6.56	<.0001	0.07528	0.13941				



Part D: A magnitude of 5 and above on the Richter scale is considered to be a moderate or stronger earthquake, causing damage and loss of life. Consider a new variable "serious", where the value of "serious" is 1 if the corresponding Richter scale value is 5 or more and 0 if the corresponding Richter value is below 5. Fit a regression with "serious" as the response and consider the other variables in the dataset as potential explanatory variables, but do not use the variables "id", "mw", "richter" or "xm".

We first set up the variable **serious** as following:

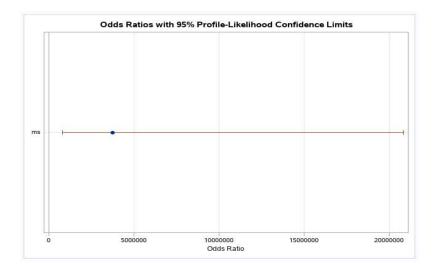
```
data work.earthquakes;
set work.earthquakes;
if richter >= 5 then serious=1;
else if richter <5 and richter>0 then serious=0;
else if serious=:,/*null value*/
run;
```

Since serious is a binary variable, so we will use logistic regression to fit for **serious** response. We start with full model, which include all numerical variables.

Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	-110.9	19.8012	31.3465	<.0001
md	1	-5.3059	5.1005	1.0822	0.2982
mb	1	1.4601	2.8024	0.2715	0.6023
ms	1	26.9949	4.5113	35.8070	<.0001
depth	1	-0.00778	0.0101	0.5909	0.4421
lat	1	-0.1209	0.1726	0.4901	0.4839
long	1	-0.0361	0.0431	0.7007	0.4025
dist	1	-0.0158	0.0380	0.1721	0.6783

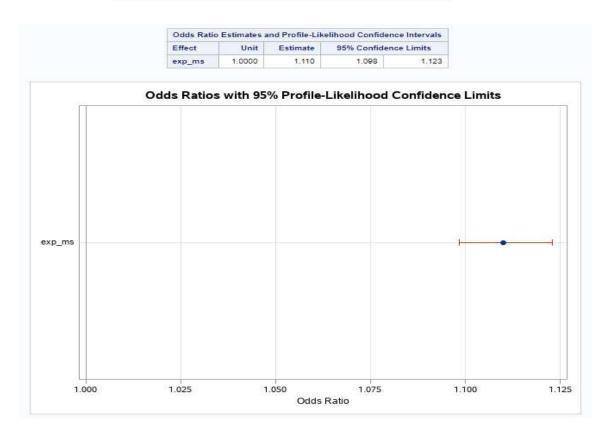
Using p-value, we see that only coefficient of **ms** is significant, so we just keep ms as the predictor for our model. This is a simple method to select predictor for logistic regression, otherwise it is too complicated and may be beyond the content of this course. Let us examine the results of model with only predictor **ms**. The odds ratio is extremely high and wide range due for interpretation and visualization (as shown below plots). We may need some transformations for the predictor. An exponential transformation will help to reduce coefficient of ms and then reduce odds ratio in this case (see next page).

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	-76.5542	4.1965	332.7831	<.0001
ms	1	15.1306	0.8333	329.7292	<.0001



Here is the code to perform transformation and fit the model. Now, we have better confidence interval for odds ratio.

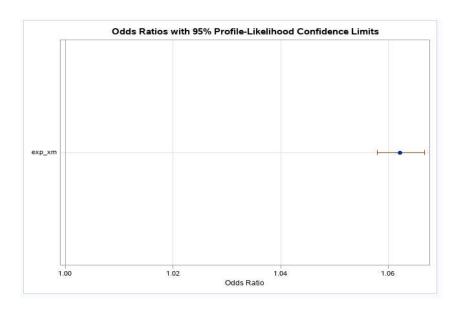
Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	-16.5113	0.8728	357.8922	<.0001
exp_ms	1	0.1043	0.00567	338.5183	<.0001

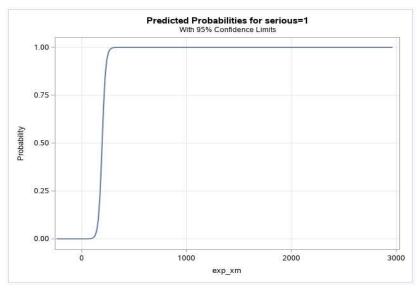


Part E: Fit a regression with "serious" as the response and "xm" as the only explanatory variable. How does this model compare to your model from part d) in terms of out-of-sample predictive performance (i.e. the model's ability to predict data on which it has not been built)? It is similar to part D, we need exponential transformation of **xm** in order to get good fit.

Odds Ratio	Estimates a	and Profile-Like	elihood Confidenc	e Intervals	
Effect	Unit	Estimate 95% Con		lence Limits	
exp xm	1.0000	1.082	1.058	1.087	

	Analy	sis of Maxii	mum Likelih	ood Estimates	
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	-11.6968	0.3970	868.2686	<.0001
exp_xm	1	0.0603	0.00212	810.5177	<.0001





In order to evaluate the model in part D and E, we need to build a training sample and a test sample then train both models on training sample, after that we evaluate their performance on test sample by comparing ROC curves.

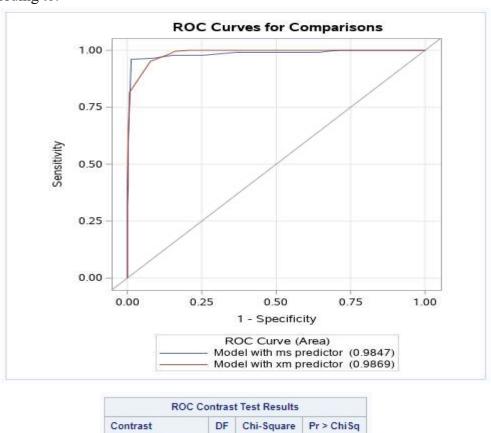
First we set up a full sample which contain all valid **ms** and **serious** entries and then create a train sample which equal to 70% of full sample, the remaining part is for test sample. The following code perform the task.

```
/*set up full sample*/
proc sql;
       create table full sample as
       select * from work.earthquakes where ms is not missing and serious is not missing;
run;
/*rank before take sample*/
proc sort data=work.full sample out=work.full sample sort;
       by serious;
run;
/*take train sample of 70% full sample*/
proc surveyselect noprint data=work.full sample sort samprate=0.7
        outall out=work.earthquakes sampling;
       strata serious;
run;
/*separate the sampling into train sample and test sample*/
data work.train(keep=xm ms mb md exp xm exp ms serious) work.test(keep=xm ms mb md exp xm
exp ms serious);
       set work.earthquakes sampling;
       if selected then output work.train;
       else output work.test;
run;
```

We now train and test two model with created train and test sample, after that we overlay two ROC curves of two models in order to compare their performance. Below code perform the tasks:

```
proc logistic data=work.train;
    model serious(event='1')=exp_ms;
    score data=work.test out=testAssess(rename=(p_1=p_ms)) outroc=work.roc;
run;
proc logistic data=work.train;
    model serious(event='1')=exp_xm;
    score data=work.testAssess out=testAssess(rename=(p_1=p_xm)) outroc=work.roc;
run;
proc logistic data=work.testAssess;
    model serious(event='1')=p_ms p_xm/nofit;
    roc "Model with ms predictor" p_ms;
    roc "Model with xm predictor" p_xm;
    roccontrast "Comparing Models";
run;
```

The ROC curves show no much differences between the two models. The ROC Contrast Test also do not provide evidence of a difference between them. So, we conclude there is no difference in the performance between two models. Both of them perform excellently with AUROC approximately at 0.98. It should be noted that **surveyselect** procedure generates different train/test sample each time we call it. Thus, the performances of models could change slightly according to.



IV. Conclusion

Throughout the analysis process, we can see that thee data quality is not good which contains numerous zeros entries and null entries. This could lead to make confusion during analysis process. However, those zeros values are actually null values which already replaced by 0. So, by changing those zeros back to nulls values, it will help to avoid potential confusion.

1

Comparing Models

0.2390

0.6249

This report also shows that earthquakes magnitudes on different measures are quite close together, the differences are usually from 0 to 0.3. And these magnitudes on different scales are highly correlated, so in case we do not have data on one scale, we could use the data available on other scales as an approximate value. The magnitudes have very little impacts by depth of earthquakes.

Some countries like Turkey, Greece and Mediterranean have very high number of earthquakes, while countries like Israel, Albania, Egypt have only one or two times. Average of earthquakemagnitudes in different countries **may** be different. In some cases, transformation of continuous variables will make the regression easier and more convenient for visualization.