

# A Review of Descriptive Statistics, OLS and an Introduction to Stata

Andy Grogan-Kaylor

3 Jun 2020

## Social Service Agency Data

Simulated data on social service clients

```
. use clients.dta, clear // use (get) the data  
(Simulated Clients)
```

```
. describe
```

Contains data from clients.dta

```
obs:      521      Simulated Clients  
vars:      8      3 Jun 2020 15:14  
size:    29,176
```

variable name	storage type	display format	value label	variable label
ID	double	%9.0g		ID
age	double	%9.0g		age
gender	long	%9.0g	gender	gender
program	long	%9.0g	program	program
mental_health_1	double	%9.0g		mental_health_T1
mental_health_2	double	%9.0g		mental_health_T2
latitude	double	%9.0g		latitude
longitude	double	%9.0g		longitude

Sorted by:

## One Line Stata

`do_something to_variable(s), options`

Quite often the default options are so well chosen that you do not need to specify any options.

`use mydata.dta`

`summarize // descriptive statistics`

`keep x1 x2 x3 // keep only selected variables`

`list x1 x2 x3 in 1/10 // list cases for selected variables`

`browse` look at data

`lookfor [word]` look for variables with a particular word

# The Stata Interface

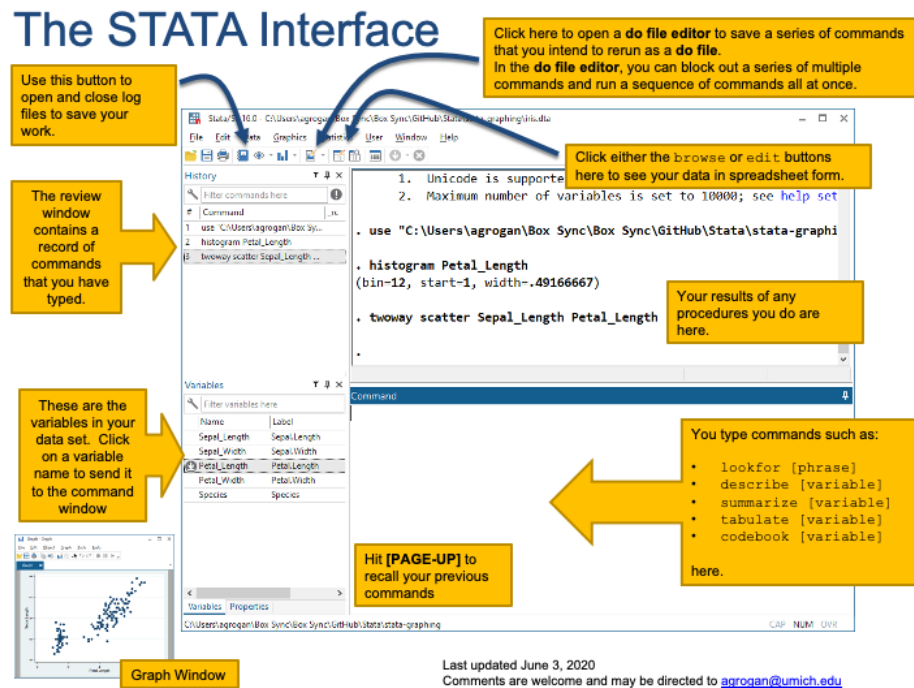


Figure 1: The Stata Interface

## Measures of Central Tendency

- What are *mean* and *median*. Why are they different?
- Where is standard deviation?
- Subsets of variables?
- Finding variables?

<code>. summarize</code>					
Variable	Obs	Mean	Std. Dev.	Min	Max
ID	521	2965.449	1158.32	1005	4989
age	521	28.0438	7.047373	18.05584	45.45653
gender	521	1.821497	.7549825	1	3
program	521	2.197697	.7973963	1	4
mental_heal_1	521	95.11707	5.161698	80.93709	108.5736
mental_heal_2	521	98.87066	7.423767	79.57518	118.2272
latitude	521	42.25321	.1027698	41.99847	42.6237
longitude	521	-83.74921	.0987047	-84.04328	-83.42666
<code>. summarize age, detail</code>					
	Percentiles		Smallest		
1%	18.17739	18.05584			
5%	18.72159	18.05992			
10%	19.54324	18.10945	Obs	521	
25%	22.37428	18.13374	Sum of Wgt.	521	

50%	26.61352		Mean	28.0438
		Largest	Std. Dev.	7.047373
75%	32.88188	44.35607		
90%	38.46387	44.78399	Variance	49.66547
95%	41.26977	45.30344	Skewness	.5501433
99%	44.16425	45.45653	Kurtosis	2.317297

## Measures of Variation

Some programs, e.g. *R* make you search for standard deviation. With Stata, *sd* is easily accessible with `summarize`.

```
. histogram mental_health_T1, normal scheme(burd)
(bin=22, start=80.937087, width=1.2562034)

. graph export myhistogram.png, width(500) replace
(file myhistogram.png written in PNG format)
```

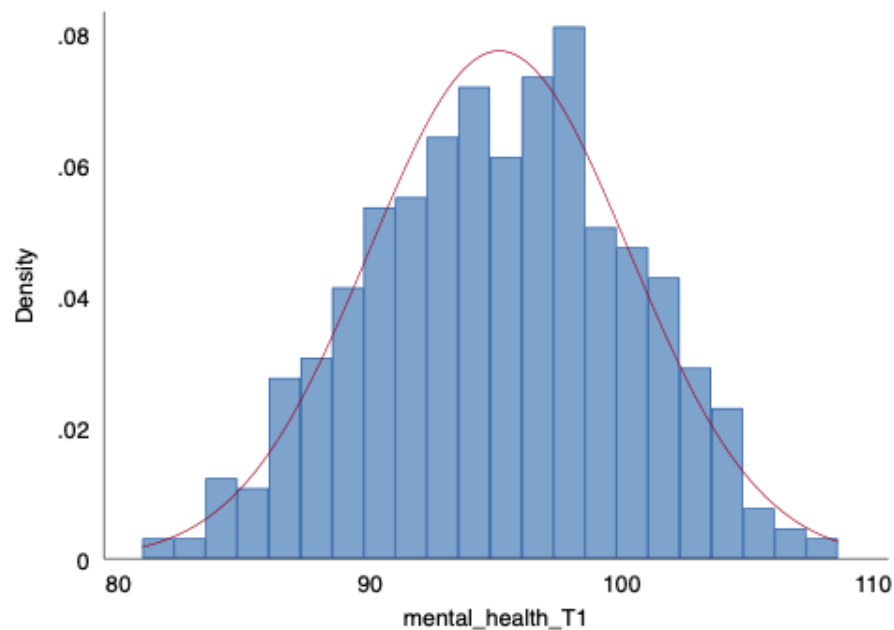


Figure 2: histogram of mental health

## Comparing Continuous Variables Across Categorical Variables

```
. graph bar mental_health_T2, over(program) scheme(burd)

. graph export mybargraph.png, width(500) replace
(file mybargraph.png written in PNG format)
```

## t-test

```
. preserve // preserve data set
```

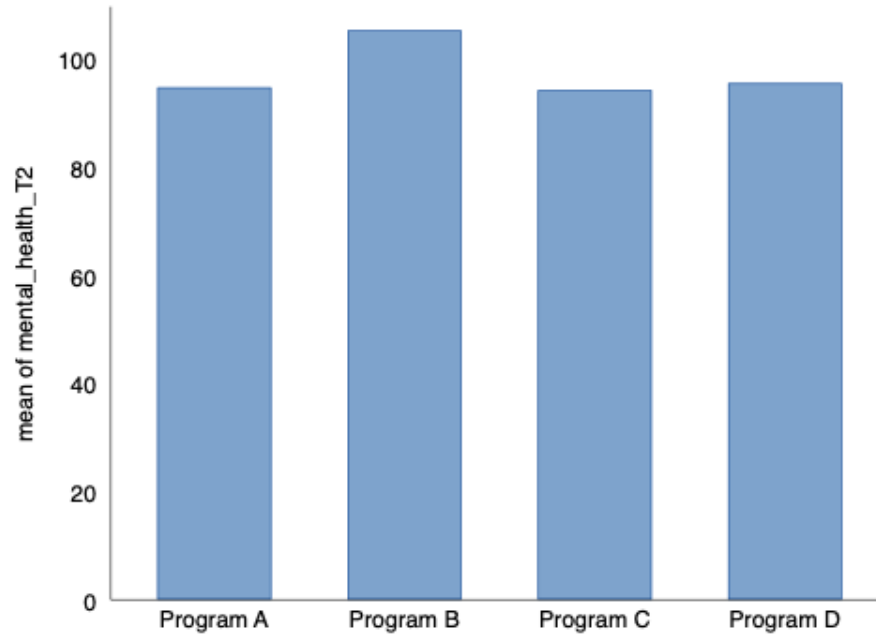


Figure 3: bar graph of mental health at time 2

```
. keep if program == 1 | program == 2 // only keep 2 programs for now
(201 observations deleted)
```

```
. ttest mental_health_T2, by(program)
```

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
Program	111	94.7963	.4969934	5.23615	93.81138	95.78123
Program	209	105.3512	.3562424	5.150136	104.6489	106.0535
combined	320	101.69	.4033737	7.215767	100.8964	102.4836
diff		-10.55491	.6083793		-11.75187	-9.357953

```
diff = mean(Program) - mean(Program)          t = -17.3492
Ho: diff = 0                                degrees of freedom = 318
Ha: diff < 0                                Ha: diff != 0
Pr(T < t) = 0.0000                          Pr(|T| > |t|) = 0.0000
Ha: diff > 0                                Pr(T > t) = 1.0000
```

## ANOVA

```
. restore // restore old version of data
```

```
. oneway mental_health_T2 program // oneway analysis of variance
```

Analysis of Variance					
Source	SS	df	MS	F	Prob > F
Between groups	14689.6155	3	4896.53849	181.23	0.0000
Within groups	13968.791	517	27.0189382		
Total	28658.4065	520	55.1123202		

```
Bartlett's test for equal variances:  chi2(3) = 0.1991 Prob>chi2 = 0.978
```

## Regression

- What is the equation?
- What do the results mean?
- What is substantively or statistically significant?

```
. regress mental_health_T2 mental_health_T1 i.program
```

Source	SS	df	MS	Number of obs	=	521
Model	14704.3725	4	3676.09313	F(4, 516)	=	135.94
Residual	13954.034	516	27.0427015	Prob > F	=	0.0000
				R-squared	=	0.5131
				Adj R-squared	=	0.5093
Total	28658.4065	520	55.1123202	Root MSE	=	5.2003

mental_health_T2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
mental_health_T1	-.0327405	.044321	-0.74	0.460	-.1198123	.0543314
program						
Program B	10.57171	.6111758	17.30	0.000	9.371008	11.77241
Program C	-.494409	.6224837	-0.79	0.427	-1.717323	.728505
Program D	.7226213	1.526873	0.47	0.636	-2.27703	3.722272
_cons	97.90435	4.236239	23.11	0.000	89.58195	106.2267

## What if We Want to Allow For Different Slopes?

Instructor will draw this out.

```
. regress mental_health_T2 c.mental_health_T1##i.program
```

Source	SS	df	MS	Number of obs	=	521
Model	14743.6327	7	2106.23324	F(7, 513)	=	77.65
Residual	13914.7738	513	27.1243155	Prob > F	=	0.0000
				R-squared	=	0.5145
				Adj R-squared	=	0.5078
Total	28658.4065	520	55.1123202	Root MSE	=	5.2081

mental_health_T2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
mental_health_T1	.0038108	.0940124	0.04	0.968	-.1808858	.1885074
program						
Program B	14.13882	11.07298	1.28	0.202	-7.615155	35.89279
Program C	2.227825	11.6862	0.19	0.849	-20.73087	25.18653
Program D	27.30439	22.3002	1.22	0.221	-16.50657	71.11535
program#						
c.mental_health_T1						
Program B	-.0375708	.1162481	-0.32	0.747	-.2659517	.1908101
Program C	-.0286832	.1228833	-0.23	0.816	-.2700997	.2127332
Program D	-.2851331	.2385022	-1.20	0.232	-.7536944	.1834281
_cons	94.43455	8.938253	10.57	0.000	76.87446	111.9946

## Regression Assumptions and the Issue of “Normality”

## Questions?