Contingency Tables

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Key Concepts and Commands

- Matrices of data
- Probabilities, risks, and odds
- χ^2 Tests
- `tabulate x y, row col chi2`

Flipping Two Coins

Setup

```
. clear all

. set seed 3846
```

Good value labels are **key** here.

```
. label define nickel ///
> 1 "heads for nickel" ///
> 0 "tails for nickel" // define value label

. label define quarter ///
> 1 "heads for quarter" ///
> 0 "tails for quarter" // define value label

. set obs 1000 // 1000 observations
number of observations (_N) was 0, now 1,000

. * curiously it takes around 1000 obs for the proportions
. * below to "take hold"

. generate nickel = rbinomial(1, .75) // unfair nickel

. generate quarter = rbinomial(1, .5) // fair quarter

. label values nickel nickel // assign value label

. label values quarter quarter // assign value label
```

Crosstabulation

```
. tabulate nickel quarter, row col
```

Key
frequency *row percentage* *column percentage*

nickel	quarter tails for	heads for	Total
tails for nickel	104	140	244
	42.62	57.38	100.00
	21.62	26.97	24.40
heads for nickel	377	379	756
	49.87	50.13	100.00
	78.38	73.03	75.60
Total	481	519	1,000
	48.10	51.90	100.00
	100.00	100.00	100.00

Graphing (Mosaic Plot)

```
. * ssc install spineplot // mosaicplots (spineplots)

. * ssc install scheme-burd, replace // BuRd graph scheme

. spineplot nickel quarter, scheme(burd)

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

Bar Chart

Does a bar chart work to visualize these relationships?

```
. graph bar, over(quarter) over(nickel) scheme(burd)

. graph export nickel-quarter-bar1.png, width(500) replace
(file nickel-quarter-bar1.png written in PNG format)
```

Bar Chart (2)

Option `asyvars` adds a crucial color element.

```
. graph bar, over(quarter) over(nickel) scheme(burd) asyvars

. graph export nickel-quarter-bar2.png, width(500) replace
(file nickel-quarter-bar2.png written in PNG format)
```

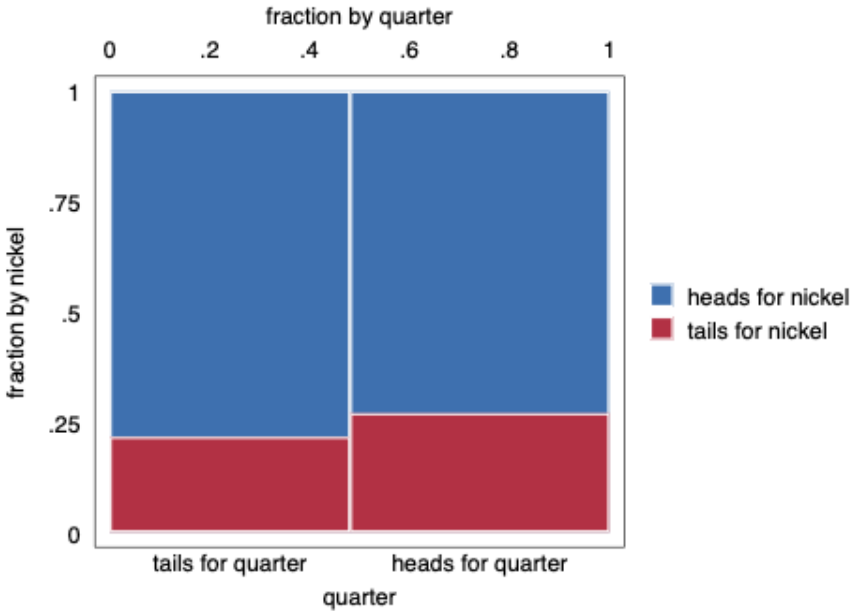

Figure 1: Mosaic Plot

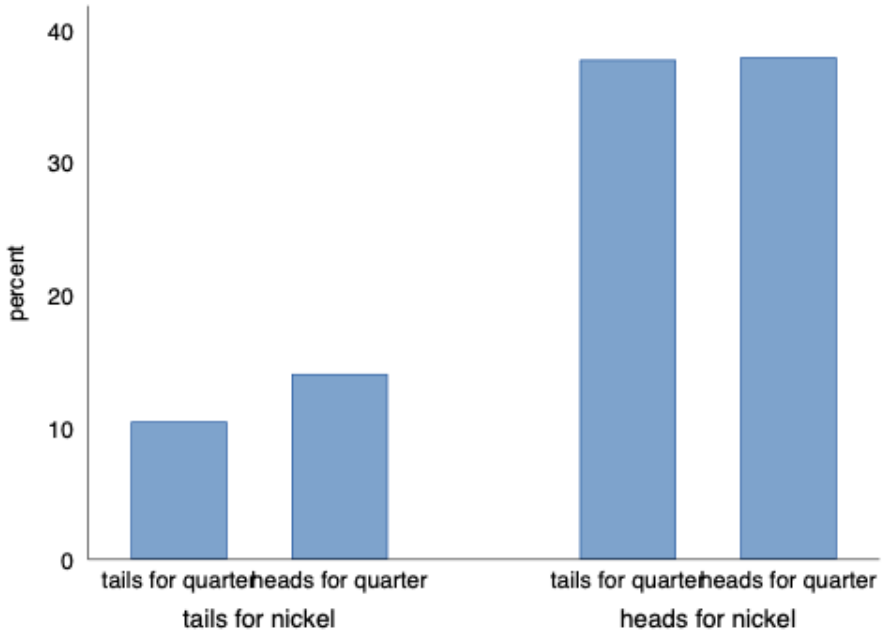

Figure 2: Bar Chart 1

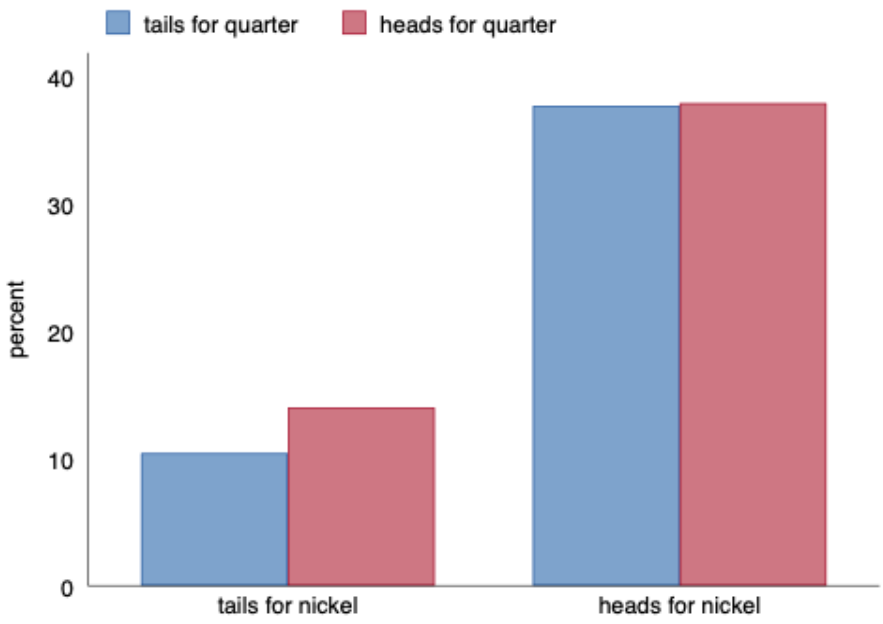

Figure 3: Bar Chart 2

Horizontal Bar Chart

And `hbar` may improve legibility even more.

```
. graph hbar, over(quarter) over(nickel) scheme(burd) asyvars

. graph export nickel-quarter-bar3.png, width(500) replace
(file nickel-quarter-bar3.png written in PNG format)
```

1961 French Skiiers

```
. clear all
```

Define Matrix

```
. matrix input FrenchSkiiers = (31, 109 \ 17, 122)

. matrix rownames FrenchSkiiers = Placebo AscorbicAcid

. matrix colnames FrenchSkiiers = Cold NoCold

. matrix list FrenchSkiiers
FrenchSkiiers[2,2]
              Cold  NoCold
     Placebo    31     109
AscorbicAcid    17     122
```

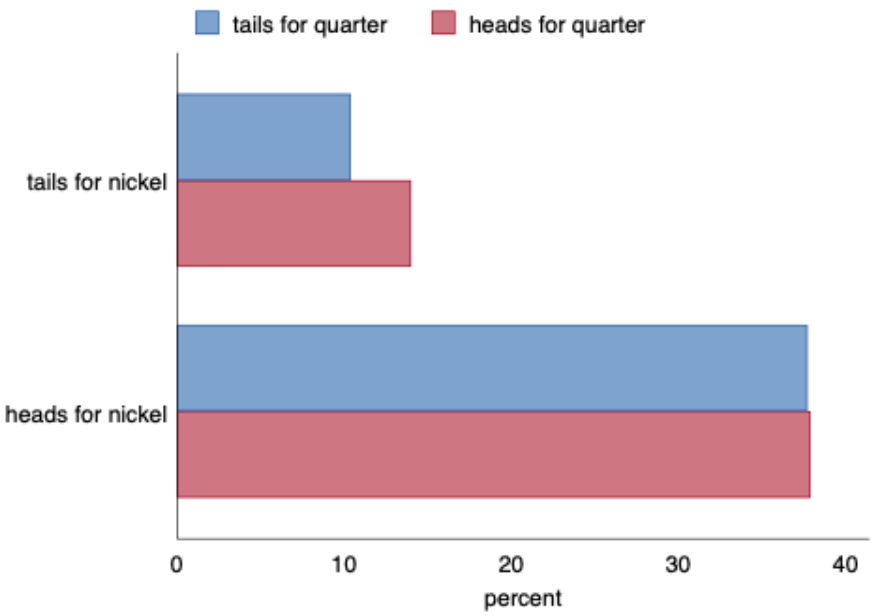

Figure 4: Bar Chart 3

Theme Music

Try Making a Data Set From Matrix

```
. svmat FrenchSkiiers, name(count)
number of observations will be reset to 2
Press any key to continue, or Break to abort
number of observations (_N) was 0, now 2

. list
```

	count1	count2
1.	31	109
2.	17	122

Enter Data By Hand

There are many alternative commands to do this, but the easiest way is using `edit`.

I have already done this. Note the structure of the data is different from above.

```
. use "FrenchSkiiers.dta", clear

. list // list the data
```

	Tx	Outcome	Count
1.	Ascorbic Acid	Cold	17
2.	Ascorbic Acid	No Cold	122

```
  3. |       Placebo      Cold      31 |
  4. |       Placebo   No Cold     109 |
     +-------------------------------+
```

Mosaic Plot

```
. spineplot Tx Outcome, scheme(burd)

. graph export FrenchSkiiers1.png, width(500) replace
(file FrenchSkiiers1.png written in PNG format)
```

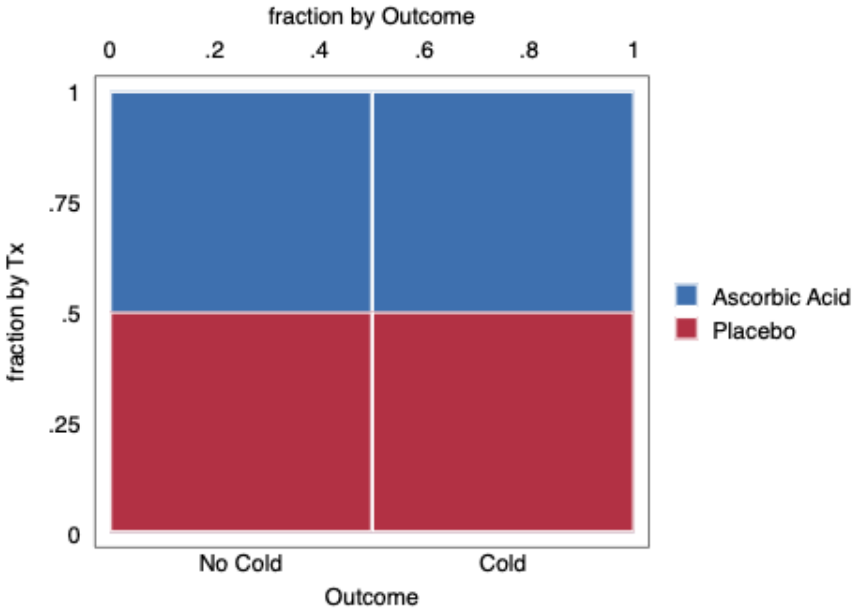

Figure 5: Mosaic Plot Attempt 1

Mosaic Plot (2)

```
. spineplot Outcome Tx [fweight=Count], scheme(burd) // order matters to interpretabilit
> y

. graph export FrenchSkiiers2.png, width(500) replace
(file FrenchSkiiers2.png written in PNG format)
```

Definitions and Notation

Counts

c_{ij} c_{ij} $c_{i\bullet}$
c_{ij} c_{ij} $c_{i\bullet}$
$c_{\bullet j}$ $c_{\bullet j}$ $c_{\bullet\bullet}$

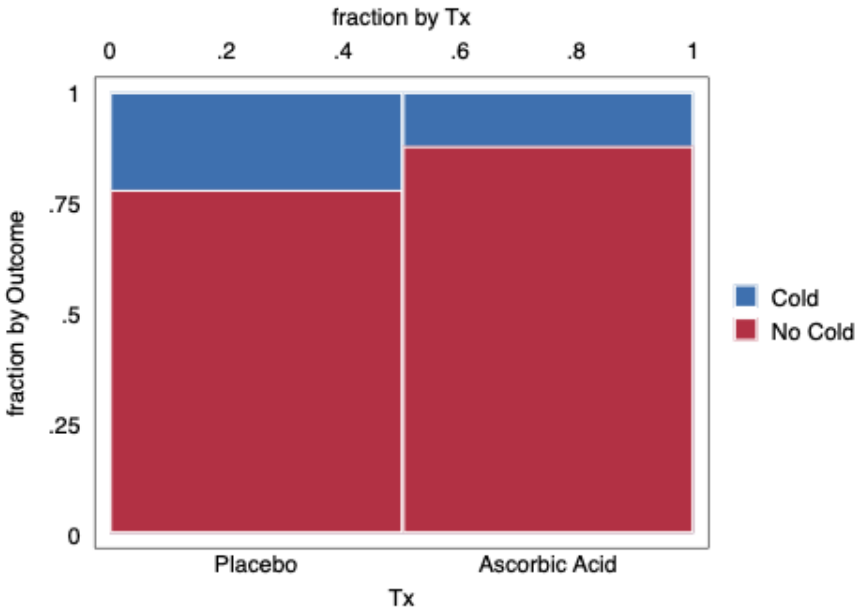

Figure 6: Mosaic Plot Attempt 2

Probabilities

p_{ij} p_{ij} $p_{i\bullet}$
p_{ij} p_{ij} $p_{i\bullet}$
$p_{\bullet j}$ $p_{\bullet j}$ $p_{\bullet\bullet}$

Terms

p_{ij} are *joint* probabilities.

$p_{i\bullet}$ and $p_{\bullet j}$ are *marginal* probabilities.

$p_{ij} \mid p_{i\bullet}$ and $p_{ij} \mid p_{\bullet j}$ are *conditional* probabilities.

Formulas

Counts

$\sum_1^i \sum_1^j c_{ij} = N$

Probabilities

$\sum_1^i \sum_1^j p_{ij} = 1.0$

Expected Probabilities p and Counts m or Frequencies

$p_{ij} = p_{i\bullet}p_{\bullet j}$

$m_{ij} = \frac{m_{i\bullet}m_{\bullet j}}{m_{\bullet\bullet}}$

Observed counts are represented by c while expected counts are represented by m.

Fundamental Rule

$$\text{conditional} = \text{joint} \ / \ \text{marginal}$$

Independence (Robert Mare)

If independence is true, then joint probabilities = products of marginal probabilities.

That is, under independence, the conditional distribution equals the marginal distribution.

Under independence, row membership provides no information about the column distribution; and column membership provides no information about the row distribution.

Independence is a model, which is never exactly true in the real world.

Observed vs. Expected

```
. scalar N = 31 + 109 + 17 + 122

. scalar A = ((31 + 17)*(31+109)) / N // expected count

. scalar B = ((31+109)*(109+122)) / N // expected count

. scalar C = ((31 + 17) * (17 + 122)) / N // expected count

. scalar D = ((17 + 122) * (109 + 122)) / N // expected count

. matrix FS = (A, B \ C, D) // matrix of expected values

. matrix rownames FS = Placebo AscorbicAcid // rownames

. matrix colnames FS = Cold NoCold // column names

. matrix list FS
FS[2,2]
                Cold     NoCold
    Placebo  24.086022  115.91398
AscorbicAcid  23.913978  115.08602
```

Chi-Square Test

$\chi^2 = \Sigma \frac{(O-E)^2}{E}$

```
. scalar chisquare = (31 - 24.086022)^2 / 24.086022 + ///
> (109 - 115.91398)^2 / 115.91398 + ///
> (17 - 23.913978)^2 / 23.913978 + ///
> (122 - 115.08602)^2 / 115.08602

. scalar list chisquare
 chisquare =  4.8114124
```

Compare With Tabulate

```
. use "FrenchSkiiers.dta", clear

. tabulate Tx Outcome [fweight = Count], row col chi2
```

Key
frequency *row percentage* *column percentage*

Tx	Outcome: No Cold	Cold	Total
Placebo	109	31	140
	77.86	22.14	100.00
	47.19	64.58	50.18
Ascorbic Acid	122	17	139
	87.77	12.23	100.00
	52.81	35.42	49.82
Total	231	48	279
	82.80	17.20	100.00
	100.00	100.00	100.00

Pearson chi2(1) = 4.8114 Pr = 0.028

Risk Differences and Risk Ratios (Relative Risk)

Following Viera, 2008:

$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$

	Develop Outcome	Do Not Develop Outcome
Exposed	a	b
Not Exposed	c	d

$R = \frac{a}{a+b}$ (in Exposed)

$RR = \frac{\text{risk in exposed}}{\text{risk in not exposed}} = \frac{a/(a+b)}{c/(c+d)}$

Odds Ratios

	Develop Outcome	Do Not Develop Outcome
Exposed	a	b
Not Exposed	c	d

$OR =$

$$\frac{\text{odds that exposed person develops outcome}}{\text{odds that unexposed person develops outcome}}$$

$$= \frac{\frac{a}{a+b}/\frac{b}{a+b}}{\frac{c}{c+d}/\frac{d}{c+d}} = \frac{a/b}{c/d} = \frac{ad}{bc}$$

Properties of the Odds Ratio (Robert Mare)

In general for the 2 X 2 Table,

$0 < OR < 1$

indicates that one row is less likely to make the first response than the other row.

$1 < OR < \infty$

indicates that one row is more likely to make the first response than the other row.