# Ecog-314 Project guide – part of lecture #4

## Three types of dataset

• Cross-section data: data on one or more variables collected at the same point in time (i.e., multiple subjects or individuals at the same time).

## Structure

```
x = Profit (year 2015, billions \$), i = {Apple, Microsoft, GE, IBM, etc.}
A:
               x1 (AAPL):
       xi:
                              40
               x2 (MSFT):
                              50
               x3 (GE):
                              75
               x4 (IBM):
                              100
B:
       x = GDP (year 2016, billions $), I = \{ US, China, Japan, Germany, etc \}
               x1(US):
                               18,558.130
       xi:
                       x2 (China):
                                      11,383.030
               x3 (Japan):
                              4,412.600
               x4 (Germany): 3,467.780
```

C:

GDP Nominal (billions of \$)  Rank Country/Economy								
капк	Counti	ry/Economy	2016 \$	2017 💠	2018 \$	2019 🛊	2020	
1	United States		18,558.130	19,285	20,145	21,016	21,87	
2	China		11,383.030	12,263	13,338	14,605	16,14	
3	Japan		4,412.600	4,514	4,562	4,676	4,80	
4	Germany		3,467.780	3,592	3,697	3,822	3,95	
5	United Kingdon	n	2,760.960	2,885	2,999	3,123	3,25	
6	France		2,464.790	2,538	2,609	2,700	2,80	
7	India		2,288.720	2,488	2,725	3,007	3,31	
8	Italy		1,848.690	1,902	1,943	1,994	2,05	
9	Brazil		1,534.780	1,556	1,609	1,677	1,74	
10	Canada	Cross sectional	1,462.330	1,531	1,596	1,667	1,74	
11	Korea	data for 2016	1,321.200	1,379	1,435	1,499	1,56	
12	Spain		1,242.360	1,291	1,332	1,380	1,43	
13	Australia		1,200.780	1,262	1,330	1,399	1,46	
14	Russia		1,132.740	1,268	1,355	1,447	1,53	
15	Mexico		1,082.430	1,167	1,228	1,300	1,38	

Source: http://statisticstimes.com/economy/countries-by-projected-gdp.php

D:

TABLE 1.1 U.S. EGG PRODUCTION

	State	Y <sub>1</sub>	$Y_2$	X <sub>1</sub>	$\chi_2$	State	$Y_1$	$Y_2$	X <sub>1</sub>	$\chi_2$
	AL	2,206	2,186	92.7	91.4	MT	172	164	68.0	66.0
Alaska	AK	0.7	0.7	151.0	149.0	NE	1,202	1,400	50.3	48.9
	ΑZ	73	74	61.0	56.0	NV	2.2	1.8	53.9	52.7
	AR	3,620	3,737	86.3	91.8	NH	43	49	109.0	104.0
California	CA	7,472	7,444	63.4	58.4	NJ	442	491	85.0	83.0
	CO	788	873	77.8	73.0	NM	283	302	74.0	70.0
	CT	1,029	948	106.0	104.0	NY	975	987	68.1	64.0
	DE	168	164	117.0	113.0	NC	3,033	3,045	82.8	78.7
	FL	2,586	2,537	62.0	57.2	ND	51	45	55.2	48.0
	GA	4,302	4,301	80.6	80.8	OH	4,667	4,637	59.1	54.7
	HI	227.5	224.5	85.0	85.5	OK	869	830	101.0	100.0
	ID	187	203	79.1	72.9	OR	652	686	77.0	74.6
	IL	793	809	65.0	70.5	PA	4,976	5,130	61.0	52.0
	IN	5,445	5,290	62.7	60.1	RI	53	50	102.0	99.0
	IA	2,151	2,247	56.5	53.0	SC	1,422	1,420	70.1	65.9
	KS	404	389	54.5	47.8	SD	435	602	48.0	45.8
	KY	412	483	67.7	73.5	TN	277	279	71.0	80.7
	LA	273	254	115.0	115.0	TX	3,317	3,356	76.7	72.6
	ME	1,069	1,070	101.0	97.0	UT	456	486	64.0	59.0
	MD	885	898	76.6	75.4	VT	31	30	106.0	102.0
	MA	235	237	105.0	102.0	VA	943	988	86.3	81.2
	MI	1,406	1,396	58.0	53.8	WA	1,287	1,313	74.1	71.5
	MN	2,499	2,697	57.7	54.0	WV	136	174	104.0	109.0
	MS	1,434	1,468	87.8	86.7	WI	910	873	60.1	54.0
	MO	1,580	1,622	55.4	51.5	WY	1.7	1.7	83.0	83.0

Note: Y<sub>1</sub> = eggs produced in 1990 (millions)
Y<sub>2</sub> = eggs produced in 1991 (millions)
X<sub>1</sub> = price per dozen (cents) in 1990
X<sub>2</sub> = price per dozen (cents) in 1991
Source: World Almanac, 1993, p. 119. The data are from the Economic Research Service, U.S. Department

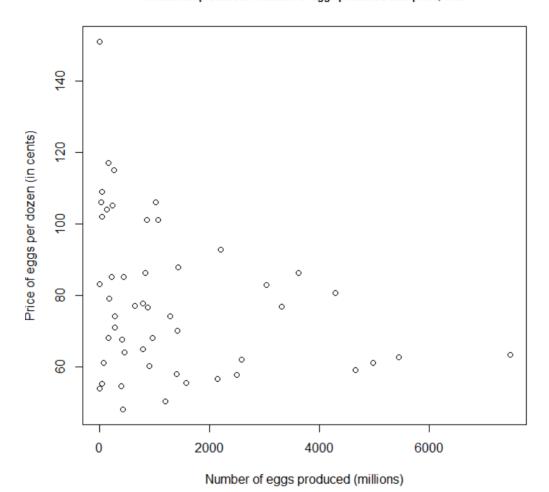
⇒ For each year the data on the 50 states are cross-sectional data.

## R-Code:

```
1 #US Egg production R
   state_egg_production_1990 <- read.table(header = TRUE, text = "
3
4
   State Number_of_eggs_produced Price
5 AL 2206 92.7
6 AK 0.7 151.0
7 AZ 73 61.0
51 WA 1287 74.1 Break
52 WV 136 104.0
53 WI 910 60.1
54 WY 1.7 83.0
55 ")
> # Verify your data
[1] 50 3 < Output
State Number_of_eggs_produced Price
                        2206.0 92.7
                         0.7 151.0
                          73.0 61.0 Dutput
3
     ΑZ
                        3620.0 86.3
4
     AR
5
     CA
                        7471.0 63.4
     CO
                         788.0 77.8
> # Descriptive statistics
                                      <□ R code
> summary(state_egg_production_1990)
                             produced Price
Min. : 48.00
1st Qu.: 61.25
      State
              Number_of_eggs_produced
  ΑK
       : 1 Min. : 0.7
: 1 1st Qu.: 229.4
  AL
                                                     ( Output
              Median : 818.0
Mean :1355.6
                                     Median : 75.35
Mean : 78.29
  AR.
        : 1
  ΑZ
        : 1
  CA
        : 1 3rd Qu.:1543.5
: 1 Max. :7472.0
                                     3rd Qu.: 87.42
  CO
                                     Max. :151.00
  (Other):44
```

```
#Get documentation on the plot function
67
       ?plot
68
69
       # get your x and y variables
70
      x = state_egg_production_1990$Number_of_eggs_produced
71
      y = state_egg_production_1990$Price
72
      #Open-up a separate plotting window
73
74
                         #alternatively you can use dev.new()
      windows()
75
76
77
78
79
      #Plot the relationship between Quantity of eggs produced and the price
plot(x, y, main="Relationship between number of eggs produced and price, 1990",
    xlab = "Number of eggs produced (millions)",
    ylab = "Price of eggs per dozen (in cents)",
80
              cex.main=0.8 )
                                       change the font size of the title.
```

#### Relationship between number of eggs produced and price, 1990



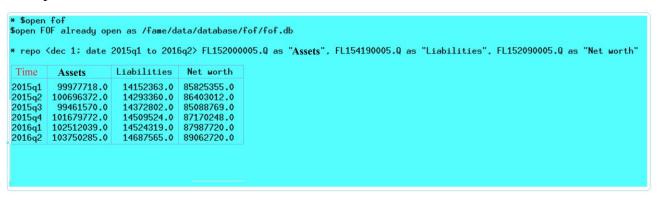
• **Time series data**: A time series is a set of observations on the values that a variable takes at different times. It is collected at **regular time intervals**, such as daily, weekly, monthly quarterly, etc.

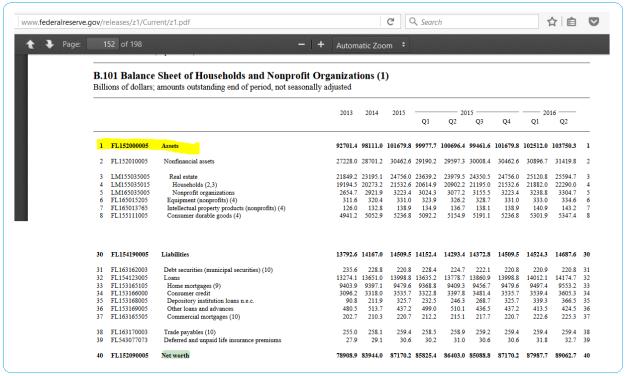
#### Structure and example

Example 1: Sales time series



Example 2: Financial Accounts time series





1 - - - -

## **RCode**

```
85 # Time series data data
                                  csv file name
86
87
    #help on how to read a csv file
    ?read.table
88
89
    #read the time series data file
90
    b_101_table = read.table(file="b101.csv", header = TRUE, sep=",", stringsAsFactors=FALSE)
93
94
    #Verify your data
95 dim(b_101_table)
96
        > dim(b_101_table)
[1] 283 53
                                <□ R output
     #show a section of the file
 98
     head(b_101_table[, c(1:5)], n=10)
99
         > head(b_101_table[, c(1:5)], n=10)
               date FL152000005.Q FL152010005.Q LM155035005.Q LM155035015.Q
         1 1945:Q4
                       832955.93
                                   189327.00
                                                134635.00
                                                              116049.00
         2 1946:Q1
                              ND
                                           ND
                                                        ND
         3 1946:Q2
                              ND
                                            ND
                                                         ND
                                                                       ND
                                                                              <□ R output
         4 1946:Q3
                              ND
                                           ND
                                                         ND
                                                                       ND
         5 1946:Q4
                       917781.00
                                     220716.00
                                                   158074.00
                                                                133422.00
         6 1947:Q1
                              ND
                                            ND
                                                         ND
                                                                       ND
         7 1947:Q2
                              ND
                                            ND
                                                         ND
                                                                       ND
         8 1947:Q3
                              ND
                                            ND
                                                         ND
                                                                       ND
         9 1947:Q4
                      1024628.00
                                     280815.00
                                                   206381.00
                                                                177473.00
         10 1948:Q1
                              ND
                                            ND
         > #What do we have
  100 #What do we have
  101 class(b_101_table)
         > class(b_101_table)
[1] "data.frame"
                                   <□ R output
```

Pooled data: In pooled, or combined, data are elements of both time series and crosssection data. The data in Table 1.1 are an example of pooled data. For each year we have 50 cross-sectional observations and for each state we have twotime series observations on prices and output of eggs, a total of 100 pooled (or combined) observations.

TABLE 1.1 U.S. EGG PRODUCTION

	State	Y <sub>1</sub>	Y <sub>2</sub>	X <sub>1</sub>	<i>X</i> <sub>2</sub>	State	Y <sub>1</sub>	Y <sub>2</sub>	X <sub>1</sub>	<i>X</i> <sub>2</sub>
	AL	2,206	2,186	92.7	91.4	MT	172	164	68.0	66.0
Alaska	AK	0.7	0.7	151.0	149.0	NE	1,202	1,400	50.3	48.9
	ΑZ	73	74	61.0	56.0	NV	2.2	1.8	53.9	52.7
	AR	3,620	3,737	86.3	91.8	NH	43	49	109.0	104.0
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	CO	788	873	77.8	73.0	NM	283	302	74.0	70.0
	CT	1,029	948	106.0	104.0	NY	975	987	68.1	64.0
	DE	168	164	117.0	113.0	NC	3,033	3,045	82.8	78.7
	FL	2,586	2,537	62.0	57.2	ND	51	45	55.2	48.0
	GA	4,302	4,301	80.6	80.8	OH	4,667	4,637	59.1	54.7
	HI	227.5	224.5	85.0	85.5	OK	869	830	101.0	100.0
	ID	187	203	79.1	72.9	OR	652	686	77.0	74.6
	IL	793	809	65.0	70.5	PA	4,976	5,130	61.0	52.0
	IN	5,445	5,290	62.7	60.1	RI	53	50	102.0	99.0
	IA	2,151	2,247	56.5	53.0	SC	1,422	1,420	70.1	65.9
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	KY	412	483	67.7	73.5	TN	277	279	71.0	80.7
	LA	273	254	115.0	115.0	TX	3,317	3,356	76.7	72.6
	ME	1,069	1,070	101.0	97.0	UT	456	486	64.0	59.0
	MD	885	898	76.6	75.4	VT	31	30	106.0	102.0
	MA	235	237	105.0	102.0	VA	943	988	86.3	81.2
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	MN	2,499	2,697	57.7	54.0	WV	136	174	104.0	109.0
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Note: Y<sub>1</sub> = eggs produced in 1990 (millions)
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X<sub>2</sub> = price per dozen (cents) in 1991
Source: World Almanac, 1993, p. 119. The data are from the Economic Research Service, U.S. Department of Agriculture.

• Panel, Longitudinal, or Micropanel Data: This is a <u>special type</u> of pooled data in which the *same cross-sectional unit* (say, a family or a firm) is surveyed over time.

Another definition: In pooled, or combined, data are elements of *both time series and cross-section data*. panel (longitudinal)

- multiple subjects (individuals)
- at different times, you have the same subject at different times, and you have many subjects at the same time; think of it as a table where rows are time points, and columns are subjects.

For example, part of a longitudinal dataset could contain specific students and their standardized test scores in six successive years.

Student Name	Grade 1 (2001) Raw Score	Grade 2 (2002) Raw Score	Grade 3 (2003) Raw Score	Grade 4 (2004) Raw Score	Grade 5 (2005) Raw Score	Grade 6 (2006) Raw Score
Mike	339	350	361	366	381	390
Jasmine	332	343	350	351	351	355
Thomas	360	380	400	420	430	438

The primary advantage of longitudinal databases is that they can measure *change*. So we can estimate, for example, the effect of various factors on *improvement* in student achievement. We can also estimate the overall effectiveness of individual teachers by examining the performance of successive classes of students they teach, as well as examine the extent to which teacher effectiveness changes with experience or the composition of their class.

Source: <a href="http://www.caldercenter.org/what-are-longitudinal-data">http://www.caldercenter.org/what-are-longitudinal-data</a>

#### **Motivations for Multilevel Models**

Consider the following the data from Agresti (1996). Researchers were interested in possible bias in death penalty cases based on the defendant's race. Here is a simple table examining defendant's race and whether they were given the death penalty:

Defendant's race	Death 1	Percent Yes	
	Yes	No	
White	53	430	11.0
Black	15	176	7.9

Based on these data, we would conclude – if anything – that there is a slight bias against White defendants. However, there was also data on the victim's race as well.

## **Another view:**

Let's look at what the data look like when we disaggregate the data by victim's race:

Victim	Defendant	Death Penal	Percent Yes	
White		Yes	No	
	White	53	414	11.3
	Black	11	37	22.9
Black		Yes	No	
	White	0	16	0.0
	Black	4	139	2.8

Now things look quite a bit different.

Once we take into account the victim's race, a greater percentage of Black defendant's are given the death penalty – regardless of victim's race!

Source: https://mregresion.files.wordpress.com/2012/08/agresti-introduction-to-categorical-data.pdf

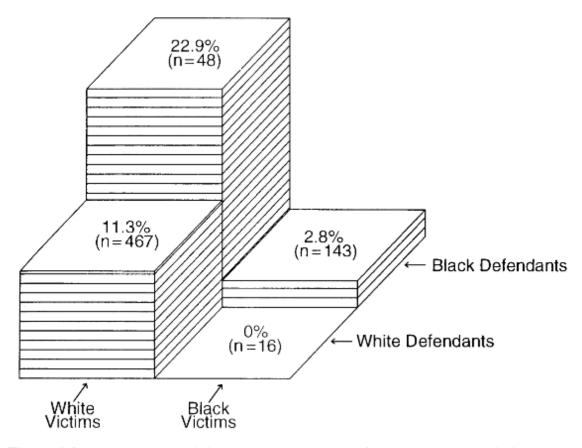


Figure 2.3. Percentage receiving death penalty, by defendant's race and victims' race.

#### Working with Panel dataset

#### Example1:

Each year, beginning at age 14, 82 teenagers completed a 4-item questionnaire assessing their alcohol consumption during the previous year. Using a 8-point scale (0 = "not al all, 8 = "every day") teenagers described the frequency with which they

- (1) drank beer or wine,
- (2) drank hard liquor,
- (3) had five or more drinks in a row, and
- (4) got drunk.

Two potential predictors of alcohol use are whether the teenager is a child of an alcoholic parent; and alcohol use among the teenager's peers. The teenager used a 6-point scale to estimate the proportion of their friends who drank alcohol occasionally (item 1) or regularly (item 2). This was obtained during the first wave of data collection.

Source: Currant, P. et al. (1997). Reported in Singer, J., & Willet (2003). Applied Longitudinal Data Analysis. p. 76-77.

\_\_

#### The dataset

http://www.ats.ucla.edu/stat/r/examples/alda/data/alcohol1\_pp.txt

sid	coa	sex	age14	alcuse	peer	cpeer	ccoa
1	1	0	0	1.73205	1.26491	0.24691	0.549
1	1	0	1	2.00000	1.26491	0.24691	0.549
1	1	0	2	2.00000	1.26491	0.24691	0.549
2	1	1	0	0.00000	0.89443	-0.12357	0.549
2	1	1	1	0.00000	0.89443	-0.12357	0.549
2	1	1	2	1.00000	0.89443	-0.12357	0.549
3	1	1	0	1.00000	0.89443	-0.12357	0.549
3	1	1	1	2.00000	0.89443	-0.12357	0.549
3	1	1	2	3.31662	0.89443	-0.12357	0.549
4	1	1	0	0.00000	1.78885	0.77085	0.549
4	1	1	1	2.00000	1.78885	0.77085	0.549
4	1	1	2	1.73205	1.78885	0.77085	0.549
5	1	0	0	0.00000	0.89443	-0.12357	0.549
5	1	0	1	0.00000	0.89443	-0.12357	0.549
5	1	0	2	0.00000	0.89443	-0.12357	0.549

#### Data

Column 1: Teenager ID

Column 2: Whether the teenager is a child of a alcohlic parent

Column 3: Sex (male = 1, female = 0)

Column 4: Number of year since age 14

Column 5: Alcohol use of the teenager (sqrt-root of mean of 6 items)

Column 6: Alcohol use among the teenager's peers (sqrt-root of mean of 2 items)

Column 7: Alcoholic parenet variable centered

Column 8: Peer variable centered

#### Another presentation of the dataset

```
id,age,coa,male,age_14, alcuse,peer,cpeer,ccoa
1,14,1,0,0,1.7320507764816284,1.2649110555648804,.24691105556488036,.5489999999999
1,15,1,0,1,2,1.2649110555648804,.24691105556488036,.5489999999999
1,16,1,0,2,2,1.2649110555648804,.24691105556488036,.5489999999999
2,14,1,1,0,0,.8944271802902222,-.12357281970977785,.54899999999999
2,15,1,1,1,0,8944271802902222,-.12357281970977785,.548999999999999
2,16,1,1,2,1,8944271802902222,-.12357281970977785,.548999999999999
3,14,1,1,0,1,8944271802902222,-.12357281970977785,.548999999999999
```

#### Another example with R code

http://www.ats.ucla.edu/stat/r/examples/alda/data/tolerance1.txt

```
www.ats.ucla.edu/stat/r/examples/alda/data/tolerance1.txt
id, tol11, tol12, tol13, tol14, tol15, male, exposure
9,2.23,1.79,1.900000000000001,2.12,2.66,0,1.54
45,1.12,1.45,1.45,1.45,1.99,1,1.16
268, 1.45, 1.34, 1.99, 1.79, 1.34, 1,.9
314, 1.22, 1.22, 1.55, 1.12, 1.12, 0, .81
442,1.45,1.99,1.45,1.67,1.90000000000001,0,1.13000000000001
514, 1.34, 1.67, 2.23, 2.12, 2.44, 1, .9
624, 1.12, 1.12, 1.22, 1.12, 1.22, 1, .98
723,1.22,1.34,1.12,1,1.12,0,.81
918, 1, 1, 1.22, 1.99, 1.22, 0, 1.21
949, 1.99, 1.55, 1.12, 1.45, 1.55, 1, .93
978, 1.22, 1.34, 2.12, 3.46, 3.320000000000003, 1, 1.59
1105,1.34,1.90000000000001,1.99,1.90000000000001,2.12,1,1.380000000000001
1542,1.22,1.22,1.99,1.79,2.12,0,1.44
1552,1,1.12,2.23,1.55,1.55,0,1.04
1653,1.11,1.11,1.34,1.55,2.12,0,1.25
```

#### R code to read data

```
dim(tolerance) -
                                                     check your data
            8 <=
> head(tolerance, n=10)
   id tol11 tol12 tol13 tol14 tol15 male exposure
   9 2.23 1.79 1.90
45 1.12 1.45 1.45
268 1.45 1.34 1.99
314 1.22 1.22 1.55
442 1.45 1.99 1.45
514 1.34 1.67 2.23
569 1.79 1.90 1.90
                                         2.12 2.66
1.45 1.99
                                                                            1.54
                                          1.79
1.12
1.67
2.12
                                                                                       <□ R output
                               1.90
1.22
1.12
                                          1.99
                                                     1.99
                                                                             1.99
8 624 1.12 1.12
9 723 1.22 1.34
10 918 1.00 1.00
                                          1.12
                                                     1.22
                                                                             0.98
                                                                                                     Create a summary
> summary(tolerance)
                                                                                         tol13
                                    tol11
                                                                                                                    tol14
                                                                                                                                               tol15
                                                              tol12
                                                                                                                                                                            male
                                                                                                                                                                                                      exposure
                                                                                                              tol14
Min. :1.000
1st Qu.:1.450
Median :1.730
Mean :1.754
3rd Qu.:1.990
Max. :3.460
                                                       T0 12
Min. :1.000
1st Qu.:1.195
Median :1.340
Mean :1.441
3rd Qu.:1.700
Max. :1.990
 Min.
                             Min.
                                         :1.000
                                                                                   Min.
                                                                                               :1.120
                                                                                                                                         Min.
                                                                                                                                                     :1.120
                                                                                                                                                                    Min.
                                                                                                                                                                                :0.0000
                                                                                                                                                                                                Min.
                                                                                                                                                                                                            :0.8100
                            Min. :1.000
1st Qu.:1.120
Median :1.220
Mean :1.364
3rd Qu.:1.450
Max. :2.230
 Min. : 9.0
1st Qu.: 410.0
Median : 673.5
Mean : 762.8
3rd Qu.:1009.8
                                                                                   1st Qu.:1.310
Median :1.725
Mean :1.676
3rd Qu.:1.990
                                                                                                                                         1st Qu.:1.310
Median :1.945
Mean :1.861
3rd Qu.:2.120
                                                                                                                                                                    1st Qu.:0.0000
Median :0.0000
Mean :0.4375
3rd Qu.:1.0000
                                                                                                                                                                                                1st Qu.:0.9225
Median :1.1450
Mean :1.1912
3rd Qu.:1.3950
                                                                                                                                                                                                                             R output
            :1653.0
                                                                                              :2.230
                                                                                                                                                    :3.320
                                                                                                                                                                               :1.0000
```

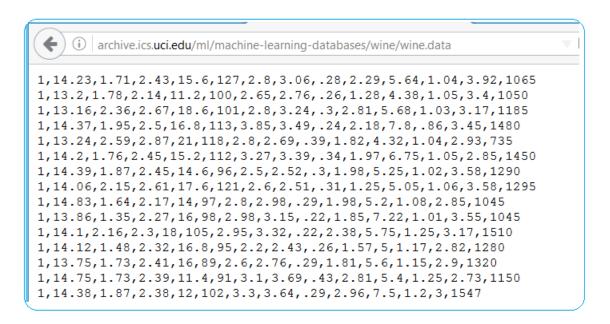
## See worked example on the Wine dataset from UCI data repository:

https://github.com/wampeh1/ECOG\_314/blob/master/project1/lecture3\_project\_guide\_multivariate\_data\_an alysis\_example.rmd

https://github.com/wampeh1/ECOG 314/blob/master/project1/pdf/lecture3 project guide multivariate data analysis example.pdf

#### Data file:

http://archive.ics.uci.edu/ml/datasets/Wine



#### Data Set Information:

These data are the results of a chemical analysis of wines grown in the same region in Italy but derived from three different cultivars. The analysis determined the quantities of 13 constituents found in each of the three types of wines.

I think that the initial data set had around 30 variables, but for some reason I only have the 13 dimensional version. I had a list of what the 30 or so variables were, but a.) I lost it, and b.), I would not know which 13 variables are included in the set.

The attributes are (dontated by Riccardo Leardi, riclea '@' anchem.unige.it)

- 1) Alcohol
- 2) Malic acid
- 3) Ash
- 4) Alcalinity of ash
- 5) Magnesium6) Total phenols
- 7) Flavanoids
- 8) Nonflavanoid phenols
- 9) Proanthocyanins
- 10)Color intensity
- 11)Hue
- 12)OD280/OD315 of diluted wines
- 13)Proline