

Regression models for Cylindrical data in Psychology

Jolien Cremers<sup>1</sup>, Helena J.M. Pennings<sup>2,3</sup>, & Christophe Ley<sup>4</sup>

<sup>1</sup> Department of Methodology and Statistics, Utrecht University

<sup>2</sup> TNO

<sup>3</sup> Department of Education, Utrecht University

<sup>4</sup> Department of Applied Mathematics, Computer Science and Statistics, Ghent University

Author Note

Correspondence concerning this article should be addressed to Jolien Cremers, .

E-mail: joliencremers@gmail.com

## Abstract

Cylindrical data are multivariate data which consist of a directional, in this paper circular, and a linear component. Examples of cylindrical data in psychology include human navigation (direction and distance of movement), eye-tracking research (direction and length of saccades) and data from an interpersonal circumplex (type and strength of interpersonal behavior). In this paper we adapt four models for cylindrical data to include a regression of the circular and linear component onto a set of covariates. Subsequently, we illustrate how to fit these models and interpret their results on a dataset on the interpersonal behavior of teachers.

*Keywords:* cylindrical data, regression, interpersonal behavior

## Regression models for Cylindrical data in Psychology

**Introduction**

In social sciences the use of cylindrical data is very common. Such data consist of a linear and a circular component. Gurtman (2011) refers to such data as vectors, with a directional measure (i.e., the circular component) and a measure indicating the magnitude (i.e., linear component). Many established models in psychology are often referred to as circular or circumplex models, but those models are cylindrical. Examples of such cylindrical models are the interpersonal circle/circumplex (Leary, 1957; Wiggins, 1996; Wubbels, Brekelmans, Brok, & Tartwijk, 2006), the circumplex of affect (Russell, 1980), the circumplex of human emotion (Plutchik, 1997) or the model of human values (Schwartz, 1992).

Also, many of the more recent types of data that are studied in psychology are cylindrical. For example, research on human navigation uses data where distance (i.e., linear component) and direction (i.e., the linear component) are of interest (Chrastil & Warren, 2017) or in eye-tracking, the saccade data also consist of both the direction (i.e., the circular variable) and the duration (i.e., the linear variable)(e.g., Rayner (2009)). Apart from the social sciences data with a circular and linear outcome more commonly occur in meteorology (García-Portugués, Crujeiras, & González-Manteiga, 2013), ecology (García-Portugués, Barros, Crujeiras, González-Manteiga, & Pereira, 2014) or marine research (Lagona, Picone, Maruotti, & Cosoli, 2015)

Up until now researchers studying cylindrical data had to rely on linear statistical methods to analyze their research results. However, lately more and more of these researchers acknowledge that linear methods are not sufficient and call for new methods (Gurtman, 2011; Pennings, 2017b; Wright, Pincus, Conroy, & Hilsenroth, 2009) that take into account both the circular and the linear component of these data.

The aim in the present paper is twofold. Firstly, we intend to fill the above mentioned gap in the literature by showing the use of cylindrical models can benefit the

analysis of circumplex data and cylindrical data in psychology in general. More specifically we will show these benefits for interpersonal teacher data from the field of educational psychology. Apart from modelling the dependence between the linear and circular component of a cylindrical variable we would also like to predict the two components from a set of covariates in a regression model. Our second aim therefore is to adapt several existing cylindrical models in such a way that they include a regression of both the linear and circular component of a cylindrical variable onto a set of covariates. From now on we will therefore refer to the components of the cylindrical variable as outcome components. These adapted circular models are then used to analyse the teacher data.

## Cylindrical data

Data that consist of a variable and a circular variable is called cylindrical data. A circular variable is different from the linear variable in the sense that it is measured on a different scale. Figure 1 shows the difference between a circular scale (right) and a linear scale (left). The most important difference is that on a circular scale the datapoints  $0^\circ$  and  $360^\circ$  are connected and in fact represent the same number while on a linear scale the two ends,  $-\infty$  and  $\infty$ , are not connected and consequently the values  $0^\circ$  and  $360^\circ$  are located on different places on the scale. Both circular data and cylindrical data require special analysis methods due to this periodicity in the scale of a circular variable (see e.g. Fisher (1995) for an introduction to circular data and Mardia and Jupp (2000), Jammalamadaka and Sengupta (2001) and Ley and Verdebout (2017) for a more elaborate overview).

In the literature, several methods have been put forward to model the relation between the linear and circular component of a cylindrical variable. Some of these are based on regressing the linear component onto the circular component using the following type of relation:

$$y = \beta_0 + \beta_1 * \cos(\theta) + \beta_2 * \sin(\theta) + \epsilon,$$

where  $y$  is the linear component and  $\theta$  the circular component (Johnson & Wehrly, 1978; Mardia & Sutton, 1978; Mastrantonio, Maruotti, & Jona-Lasinio, 2015). Others model the relation in a different way, e.g. by specifying a multivariate model for several linear and circular variables and modelling their covariance matrix (Mastrantonio, 2018) or by proposing a joint cylindrical distribution. For example, Abe and Ley (2017) introduce a cylindrical distribution based on a Weibull distribution for the linear component and a sine-skewed von Mises distribution for the circular component and link these through their respective shape and concentration parameters. However, none of the methods that have been proposed thus far include additional covariates onto which both the circular and linear component are regressed.

## Teacher Data

The motivating example for this article comes from the field of educational psychology and was collected for the studies on classroom climate of Van der Want (2015), Claessens (2016) and Pennings (2017a). An indicator of the quality of the classroom climate is the students' perception of their teachers' interpersonal behavior. These interpersonal perceptions, both in educational psychology as well as in other areas of psychology, can be measured using circumplex measurement instruments (see Horowitz and Strack (2011) for an overview of many such instruments).

The circumplex data used in this paper are measured using the Questionnaire on Teacher Interaction (QTI) (Wubbels et al., 2006) which is one such circumplex measurement instrument. The QTI is designed to measure student perceptions of their teachers' interpersonal behavior and contains items that load on two interpersonal dimensions: Agency and Communion. Agency refers to the degree of power or control a teacher exerts in interaction with his/her students. Communion refers to the degree of friendliness or affiliation a teacher conveys in interaction with his/her students. The loadings on the two

dimensions of the QTI can be placed in a two-dimensional space formed by Agency (vertical) and Communion (horizontal), see Figure 2. This space is called the interpersonal circle/circumplex (IPC) and different parts of this space are characterized by different teacher behavior, e.g. “helpful” or “uncertain”. The IPC is “a continuous order with no beginning or end” (Gurtman, 2009, p. 2). We call such ordering a circumplex ordering and the IPC is therefore often called the interpersonal circumplex. The ordering also implies that scores on the IPC could be viewed as a circular variable. This circular variable represents the type of interpersonal behavior that a teacher shows towards his/her students.

Cremers et al. (2018a) explain the circular nature of the IPC data and analyze them as such using a circular regression model. The two dimension scores, Agency and Communion, can be converted to a circular score using the two-argument arctangent function in (1)<sup>1</sup>, where  $A$  represents a score on the Agency dimension and  $C$  represents a score on the Communion dimension. Note that when placing a unit circle on Figure 2 we see that the Agency dimension is related to the sine of the circular score and the Communion dimension is related to the cosine of the circular score.

$$\theta = \text{atan2}(A, C) = \begin{cases} \arctan\left(\frac{A}{C}\right) & \text{if } C > 0 \\ \arctan\left(\frac{A}{C}\right) + \pi & \text{if } C < 0 \text{ \& } A \geq 0 \\ \arctan\left(\frac{A}{C}\right) - \pi & \text{if } C < 0 \text{ \& } A < 0 \\ +\frac{\pi}{2} & \text{if } C = 0 \text{ \& } A > 0 \\ -\frac{\pi}{2} & \text{if } C = 0 \text{ \& } A < 0 \\ \text{undefined} & \text{if } C = 0 \text{ \& } A = 0. \end{cases} \quad (1)$$

The resulting circular variable  $\theta$  can then be modelled and takes values in the interval  $[0, 2\pi)$  or  $[0^\circ, 360^\circ)$ . Note that the round brackets mean that  $2\pi$  and  $360^\circ$  are not included in the

---

<sup>1</sup> The selection of the origin in circumplex data depends on the scaling of the Agency and Communion scores. Agency and Communion are measured on a scale from 1 to 5 and for analysis purposes they are later converted to scale ranging from -1 to 1. Their respective 0 scores form the origin. Scaling is however only considered an issue in those instances where cylindrical data is derived from measurements in bivariate space.

interval since these represent the same value as 0 as a result of periodicity.

A circular analysis of circumplex data has several benefits: it is more in line with its theoretical definition and it allows us to analyse the blend of the two dimensions Agency and Communion instead of both dimensions separately. This provides us with new insights compared to a separate analysis of the two dimensions that is standard in the literature (see e.g. Pennings et al. (2018), Wright et al. (2009) or Wubbels et al. (2006)). There is however one main drawback: when two-dimensional data are converted to the circle we lose some information, namely the length of the two-dimensional vector  $(A, C)^t$ , *i.e.*, its Euclidean norm  $\| (A, C)^t \|$ . This length represents the strength of the interpersonal behavior a teacher shows towards his/her students. In a cylindrical model this strength (the linear outcome) can be modeled together with the type of interpersonal behavior of a teacher (the circular outcome). This leads to an improved analysis of interpersonal circumplex data, over either analyzing the two dimensions separately or using a circular model, because we take all information, circular and linear, into account. In the next section we introduce several cylindrical models that can be used to analyze the teacher data. First however we will provide descriptives for the teacher data.

## Data Description

The teacher data was collected between 2010 and 2015 and contains several repeated measures on the IPC of 161 teachers. Measurements were obtained using the QTI and taken in different years and classes. For this paper we only consider one measurement, the first occasion (2010) and largest class if data for multiple classes were available. This results in a sample of 151 teachers. In addition to the type of interpersonal behavior (IPC), the circular outcome, and the strength of interpersonal behavior (IPC strength), the linear outcome, a teachers' self-efficacy (SE) concerning classroom management is used as covariate in the analysis. In previous research, in psychology and education it has been shown that higher

self-efficacy is related to the quality of interpersonal interactions (Locke & Sadler, 2007; Van der Want et al., 2018). After listwise deletion of missings (3 in total, only for the self-efficacy) we have a sample of 148 teachers. Table 1 shows descriptives for the dataset. For the circular variable IPC we show sample estimates for the circular mean  $\bar{\theta}$  and concentration  $\hat{\rho}$ . The circular concentration lies between 0, meaning the data is not concentrated at all *i.e.* spread over the entire circle, and 1, meaning all data is concentrated at a single point on the circle. The population values of these parameters are usually, and also in this paper, referred to as  $\mu$  (circular location) and  $\kappa$  (circular concentration). For the linear variables (strength IPC and SE) we show sample estimates of the linear mean and standard deviation (sd). Figure 3 is a scatterplot showing the relation between the linear and circular outcome of the teacher data for teachers with low SE (below 1 sd below the mean), average SE (between 1 sd below and 1 sd above the mean) and high SE (above 1 sd above the mean).

#### Four Cylindrical Regression Models

One of the goals of this paper is to show the benefits of cylindrical methods for the analysis of circumplex data and cylindrical data in psychology in general. To do so we decide to focus on four cylindrical models. The models were selected for their relatively low complexity and the ease with which a regression structure could be incorporated. But also because they show different ways of modelling the the linear and circular outcome and thereby illustrate a wider range of cylindrical models available in the literature. The cylindrical models contain a set of  $q$  predictors  $\mathbf{x} = x_1, \dots, x_q$  and  $p$  predictors  $\mathbf{z} = z_1, \dots, z_p$  for the linear and circular outcomes,  $Y$  and  $\Theta$ , respectively. The first two models are based on a construction by Mastrantonio et al. (2015), while the other models are extensions of the models from Abe and Ley (2017) and Mastrantonio (2018). The four cylindrical models are introduced separately in the subsections below. However, to provide a more succinct overview and comparison of the four models, Table 2 gives an overview of the similarities



and differences between the models.

### The Modified Circular-Linear Projected Normal (CL-PN) and Modified Circular-Linear General Projected Normal (CL-GPN) Models

Following Mastrantonio et al. (2015) we consider two models where the relation between  $\Theta \in [0, 2\pi)$  and  $Y \in (-\infty, +\infty)$  and  $q$  covariates is specified as

$$Y = \gamma_0 + \gamma_{\cos} * \cos(\Theta) * R + \gamma_{\sin} * \sin(\Theta) * R + \gamma_1 * x_1 + \cdots + \gamma_q * x_q + \epsilon, \quad (2)$$

where the random variable  $R \geq 0$  will be introduced below, the error term  $\epsilon \sim N(0, \sigma^2)$  with variance  $\sigma^2 > 0$ ,  $\gamma_0, \gamma_{\cos}, \gamma_{\sin}, \gamma_1, \dots, \gamma_q$  are the intercept and regression coefficients and  $x_1, \dots, x_q$  are the  $q$  covariates for the prediction of the linear outcome. We thus assume a normal distribution for the linear outcome.

For the circular outcome we assume either a projected normal (PN) or a general projected normal (GPN) distribution. These distributions arise from a projection of a distribution defined in bivariate space onto the circle. Figure 4 represents this projection. In the left plot of Figure 4 we see datapoints from the bivariate variable  $\mathbf{S}$  that in the middle plot are projected to form the circular outcome  $\Theta$  in the right plot. Mathematically the relation between  $\mathbf{S}$  and  $\Theta$  is defined as follows

$$\mathbf{S} = \begin{bmatrix} S^I \\ S^{II} \end{bmatrix} = R\mathbf{u} = \begin{bmatrix} R \cos(\Theta) \\ R \sin(\Theta) \end{bmatrix}, \quad (3)$$

where  $R = \|\mathbf{S}\|$ , the Euclidean norm of  $\mathbf{S}$ ; the lines connecting the bivariate datapoints to the origin in the middle plot. We call  $\mathbf{S}$  the augmented representation of the circular outcome, it is a variable that in contrast to  $\Theta$  is not observed and thus considered latent or auxiliary. This then means that we do not model  $\Theta$  directly but indirectly through  $\mathbf{S}$ .

For both the PN and GPN distribution the circular location parameter  $\mu \in [0, 2\pi)$  is

modeled as  $\hat{\mu}_i = \text{atan2}(\hat{\mu}_i^{II}, \hat{\mu}_i^I) = \text{atan2}(\beta^{II} \mathbf{z}_i, \beta^I \mathbf{z}_i)^2$  where  $\beta^I$  and  $\beta^{II}$  are vectors with intercepts and regression coefficients for the prediction of  $\mathbf{S}$  and  $\mathbf{z}_i$  is a vector with predictor values for each individual  $i \in 1, \dots, n$  where  $n$  is the sample size. Note that as a result of the augmented representation of the circular outcome we have two sets of regression coefficients and intercepts, one for each bivariate component of  $\mathbf{S}$ . This leads to problems when we want to interpret the effect of a covariate on the circle. A circular regression line is shown in Figure 5, with covariate values on the x-axis and the predicted circular outcome on the y-axis. As can be seen it is of a non-linear character meaning that the effect of a covariate is different at different values of the covariate. A circular regression line is usually described by the slope at the inflection point, the point at which the slope of the regression line starts flattening off (indicated with a square in Figure 5). By default, the parameters from the PN and GPN model do not directly describe this inflection point. For the PN distribution however, Cremers et al. (2018b) solved this interpretation problem and introduce new circular regression coefficients. They introduce a new parameter  $b_c$  that describes the slope at the inflection point of the regression line. For the GPN distribution the interpretation problem however remains.

The main difference between the PN and GPN distribution lies in the definition of their covariance matrix. For the PN distribution this is an identity matrix, causing the distribution to be unimodal and symmetric, whereas for the GPN distribution

$$\Sigma = \begin{bmatrix} \tau^2 + \xi^2 & \xi \\ \xi & 1 \end{bmatrix}, \text{ allowing for multimodality and assymetry/skewness.}$$

For the teacher dataset the predicted linear outcome, strengths of interpersonal behavior, in the CL-PN and CL-GPN model is the following:

$$\hat{y}_i = \gamma_0 + \gamma_{\cos} \cos(\theta_i) r_i + \gamma_{\sin} \sin(\theta_i) r_i + \gamma_1 \text{SE}_i.$$

---

<sup>2</sup> Note that for the CL-GPN model the circular location parameter also depends on the variance-covariance matrix and the circular predicted values should be computed using numerical integretion or Monte Carlo methods because a closed form expression for the mean direction is not available.

The predicted circular outcome, type of interpersonal behavior, equals:

$$\hat{\theta}_i = \mu_i = \text{atan2}(\beta_0^{II} + \beta_1^{II}\text{SE}_i, \beta_0^I + \beta_1^I\text{SE}_i).$$

where  $\text{SE}_i$  is the self-efficacy score of one individual. The CL-PN and CL-GPN models thus allow us to assess the average type and strength of interpersonal behavior through the parameters  $\beta_0^I$ ,  $\beta_0^{II}$  and  $\gamma_0$  as well as the effect of self-efficacy on type and strength of teacher behavior through the parameters,  $\beta_1^I$ ,  $\beta_1^{II}$  and  $\gamma_1$ . In addition, because the type and strength of interpersonal behavior are modelled together via the regression in (2) we can assess the effect of the type of interpersonal behavior on the strength through the parameters  $\gamma_{\sin}$  and  $\gamma_{\cos}$ . In the teacher data these are the regression coefficients for the effect of the sine and cosine of the type of behavior which are related to the scores on the Agency and Communion dimensions respectively.

Both the CL-PN and CL-GPN models are estimated using Markov Chain Monte Carlo (MCMC) methods based on Nuñez-Antonio, Gutiérrez-Peña, and Escarela (2011), Wang and Gelfand (2013) and Hernandez-Stumpfhauser, Breidt, and Woerd (2016) for the regression of the circular outcome. A detailed description of the Bayesian estimation and MCMC samplers can be found in the Supplementary Material.

## The Modified Abe-Ley Model

This model is an extension of the cylindrical model introduced in Abe and Ley (2017) to the regression context. It concerns a combination of a Weibull distribution, with scale parameter  $\nu > 0$  and shape parameter  $\alpha$ , for the linear outcome and a sine-skewed von Mises distribution, with location parameter  $\mu \in [0, 2\pi)$ , concentration parameter  $\kappa > 0$  and skewness  $\lambda \in [-1, 1]$ , for the circular outcome. In contrast to the CL-PN and CL-GPN models, the linear outcome  $Y$  is in this model defined only on the positive real half-line  $[0, +\infty)$  and thus can not be negative.

In this model we predict the linear scale parameter and circular location parameter,

both of which we can express in terms of covariates:  $\hat{\nu}_i = \exp(\mathbf{x}_i^t \boldsymbol{\gamma}) > 0$  and  $\hat{\mu}_i = \beta_0 + 2 \tan^{-1}(\mathbf{z}_i^t \boldsymbol{\beta})$ . The parameter  $\boldsymbol{\gamma}$  is a vector of  $q$  regression coefficients  $\gamma_j \in (-\infty, +\infty)$  for the prediction of  $y$  where  $j = 0, \dots, q$  and  $\gamma_0$  is the intercept. The parameter  $\beta_0 \in [0, 2\pi)$  is the intercept and  $\boldsymbol{\beta}$  is a vector of  $p$  regression coefficients  $\beta_j \in (-\infty, +\infty)$  for the prediction of  $\theta$  where  $j = 1, \dots, p$ . The vector  $\mathbf{x}_i$  is a vector of predictor values for the prediction of  $y$  and  $\mathbf{z}_i$  is a vector of predictor values for the prediction of  $\theta$ .

For the teacher data, the predicted values for the circular outcome in the Abe-Ley model are:

$$\hat{\theta}_i = \hat{\mu}_i = \beta_0 + 2 * \tan^{-1}(\beta_1 \text{SE}_i).$$

We do not directly predict the linear outcome. The conditional distribution for the linear outcome is Weibull, meaning that we can use methods from survival analysis to interpret the effect of a predictor. In survival analysis a “survival” function is used in which time is plotted against the probability of survival of subjects suffering from a specific medical condition. In the teacher data we can thus compute the probability of a teacher having a specific strength on the IPC. This probability is computed using the “survival-function” defined as

$$\exp(-\alpha y_i^{\hat{\nu}_i(1-\tanh(\kappa) \cos(\theta_i - \hat{\mu}_i))^{1/\alpha}}),$$

with  $\hat{\nu}_i = \exp(\gamma_0 + \gamma_1 \text{SE}_i)$ . From the survival function we also see that the circular concentration parameter  $\kappa$  and the linear shape parameter  $\alpha$  regulate the circular-linear dependence in the Abe-Ley model. The Abe-Ley model thus allows us to assess the average type and strength of interpersonal behavior through the parameters  $\beta_0$  and  $\gamma_0$  as well as the effect of self-efficacy on type and strength of teacher behavior through the parameters,  $\beta_1$  and  $\gamma_1$ .

We can use numerical optimization (Nelder-Mead) to find solutions for the maximum likelihood (ML) estimates for the parameters of the model.

## Modified Joint Projected and Skew Normal Model (GPN-SSN)

This model is an extension of the cylindrical model introduced by Mastrantonio (2018) to the regression context. The model contains  $m$  independent circular outcomes and  $w$  independent linear outcomes. The circular outcomes  $\Theta = (\Theta_1, \dots, \Theta_m)$  are modelled together by a multivariate GPN distribution. The linear outcomes  $\mathbf{Y} = (\mathbf{Y}_1, \dots, \mathbf{Y}_w)$  are modelled together by a multivariate skew normal distribution (Sahu, Dey, & Branco, 2003). Thus also in this model the linear outcome is defined constrained to be positive. Because the GPN distribution is modelled using a so-called augmented representation (see also the description of the CL-PN and CL-GPN models) it is convenient to use a similar tactic for modelling the multivariate skew normal distribution. As in Mastrantonio (2018) dependence between the linear and circular outcome is created by modelling the augmented representations of  $\Theta$  and  $\mathbf{Y}$  together in a  $2m + w$  dimensional normal distribution.

This means that we have a shared mean vector and variance-covariance matrix for the linear and circular outcome(s), much like having multiple outcomes in a MANOVA (multivariate analysis of variance) model. In our regression extension of the GPN-SSN model we have  $i = 1, \dots, n$  observations of  $m$  circular outcomes,  $w$  linear outcomes and  $g$  covariates. The mean vector then becomes  $\mathbf{M}_i = \mathbf{B}^t \mathbf{x}_i$  where  $\mathbf{B}$  is a  $(g + 1) \times (2m + w)$  matrix with regression coefficients and intercepts and  $\mathbf{x}_i$  is a  $g + 1$  dimensional vector containing the value 1 to estimate an intercept and the  $g$  covariate values. This means that in contrast to the other three models, we have to use the same set of predictors for the circular and linear outcome.

For the teacher data,  $\mathbf{B} = \begin{bmatrix} \beta_{0_{sI}} & \beta_{0_{sII}} & \beta_{0_y} \\ \beta_{1_{sI}} & \beta_{1_{sII}} & \beta_{1_y} \end{bmatrix}$ . The predicted circular<sup>3</sup> and linear

---

<sup>3</sup> Note that for the GPN-SSN model the predicted circular outcome also depends on the variance-covariance matrix and the circular predicted values should be computed using numerical integration or Monte Carlo methods because a closed form expression for the mean direction is not available.

273 outcomes in the GPN-SSN model are

$$\hat{\theta}_i = \text{atan2}(\beta_{0_{sII}} + \beta_{1_{sII}} \text{SE}_i, \beta_{0_{sI}} + \beta_{1_{sI}} \text{SE}_i),$$

274 and

$$\hat{y}_i = \beta_{0_{y_i}} + \beta_{1_{y_i}} \text{SE}_i.$$

275 The GPN-SSN model thus allows us to assess the average type and strength of interpersonal  
 276 behavior through the parameters  $\beta_{0_{sI}}$ ,  $\beta_{0_{sII}}$  and  $\beta_{0_y}$  as well as the effect of self-efficacy on  
 277 type and strength of teacher behavior through the parameters,  $\beta_{1_{sI}}$ ,  $\beta_{1_{sII}}$  and  $\beta_{1_y}$ . In  
 278 addition, because the type and strength of interpersonal behavior are modelled together  
 279 using a multivariate normal distribution we can through its variance-covariance matrix also  
 280 assess the dependence between the type and strength of interpersonal behavior.

281 We estimate the model using MCMC methods. A detailed description of these  
 282 methods is given in the Supplementary Material.

## 283 **Model Fit Criterion**

284 For the four cylindrical models we focus on their out-of-sample predictive performance  
 285 to determine the fit of the model. To do so we use k-fold cross-validation and split our data  
 286 into 10 folds. Each of these folds (10 % of the sample) is used once as a holdout set and 9  
 287 times as part of a training set. The analysis will thus be performed 10 times, each time on a  
 288 different training set.

289 A proper criterion to compare out-of-sample predictive performance is the Predictive  
 290 Log Scoring Loss (PLSL) (Gneiting & Raftery, 2007). The lower the value of this criterion,  
 291 the better the predictive performance of the model. Using ML estimates this criterion can be

292 computed as follows:

$$PLSL = -2 \sum_{i=1}^M \log l(x_i | \hat{\boldsymbol{\theta}}),$$

293 where  $l$  is the model likelihood,  $M$  is the sample size of the holdout set,  $x_i$  is the  $i^{th}$   
 294 datapoint from the holdout set and  $\hat{\boldsymbol{\theta}}$  are the ML estimates of the model parameters. Using  
 295 posterior samples the criterion is similar to the log pointwise predictive density (lppd)  
 296 (Gelman et al., 2014, p. 169) and can be computed as:

$$PLSL = -2 \frac{1}{B} \sum_{j=1}^B \sum_{i=1}^M \log l(x_i | \boldsymbol{\theta}^{(j)}),$$

297 where  $B$  is the amount of posterior samples and  $\boldsymbol{\theta}^{(j)}$  are the posterior estimates of the model  
 298 parameters for the  $j^{th}$  iteration. Because the joint density and thus also the likelihood for  
 299 the modified GPN-SSN model is not available in closed form (Mastrantonio, 2018) we  
 300 compute the PLSL for the circular and linear outcome separately for all models. Note that  
 301 although we fit the CL-PN, CL-GPN and GPN-SSN models using Bayesian statistics, we do  
 302 not take prior information into account when assessing model fit with the PLSL. According  
 303 to Gelman et al. (2014) this is not necessary since we are assessing the fit of a model to data,  
 304 the holdout set, only. They argue that the prior in such case is only of interest for estimating  
 305 the parameters of the model but not for determining the predictive accuracy.

306 For each of the four cylindrical models and for each of the 10 cross-validation analyses  
 307 we can then compute a PLSL for the circular and linear outcome by using the conditional  
 308 log-likelihoods of the respective outcome (see Supplementary Material for a definition of the  
 309 loglikelihoods). To evaluate the predictive performance we average across the PLSL criteria  
 310 of the cross-validation analyses. We also assess the cross-validation variability by means of  
 311 the standard deviations of the PLSL criteria.

## 312 Data Analysis

313 In this section we analyze the teacher data with the help of the four cylindrical models  
 314 from the previous section. We will present the results, posterior estimates and their

interpretation for all four models.

## Results & Analysis

In the Supplementary Material we have described the starting values for the MCMC procedures for the CL-PN, CL-GPN and GPN-SSN models, hence it remains to specify the starting values for the maximum likelihood based Abe-Ley model:

$\eta_0 = 0.9, \eta_1 = 0.9, \nu_0 = 0.9, \nu_1 = 0.9, \kappa = 0.9, \alpha = 0.9, \lambda = 0$ . The initial number of iterations for the three MCMC samplers was set to 2000. After convergence checks via traceplots we concluded that some of the parameters of the GPN-SSN model did not converge. Therefore we set the number of iterations of the MCMC models to 20,000 and subtracted a burn-in of 5000 to reach convergence (the Geweke diagnostics show absolute z-scores over 1.96 in 6% of the estimated parameters). Note that we choose the same number of iterations for all three models estimated using MCMC procedures to make their comparison via the PLSL as fair as possible. Lastly, the predictor **SE** was centered before inclusion in the analysis as this allows the intercepts to bear the classical meaning of average behavior.

Tables 3, 4 and 5 show the results for the four cylindrical models that were fit to the teacher data. For the models estimated using MCMC methods, CL-PN, CL-GPN and GPN-SSN we show descriptives of the posterior of the estimated parameters (posterior mode and lower and upper bound of the 95% highest posterior density (HPD) interval). For the Abe-Ley model we show the maximum likelihood estimates of the parameters. To compare the results of the four models we focus on the following aspects: the estimated average scores (intercept) on the type and strength of interpersonal behavior (1), the effect of self-efficacy on the type and strength of interpersonal behavior (2), the dependence between the type and strength of interpersonal behavior (3) and the model fit (4).

**Average type and strength of interpersonal behavior.** The parameters  $\gamma_0$  in the CL-PN, CL-GPN and Abe-Ley model and the parameter  $\beta_{0_y}$  in the GPN-SSN model



inform us about the strength of interpersonal behavior at the average self-efficacy. For the CL-PN, CL-GPN and GPN-SSN model the parameters are estimated at 0.38, 0.37 and 0.30 respectively and are a direct prediction of the strength of interpersonal behavior at the average self-efficacy. The estimate for the GPN-SSN model is notably lower and likely to be caused by its skewed distribution for the strengths of interpersonal behavior. In the Abe-Ley model,  $\gamma_0$  influences the shape parameter of the distribution of the strength of interpersonal behavior and does not directly estimate the average strength. Instead we can use the survival function to say something about the probability of having a certain strength of interpersonal behavior. Figure 6 shows this function for several values of self-efficacy. We look at the survival function at average values of self-efficacy. Note that this function is the average of all survival functions for observations that fall within 1 standard deviation of the mean. The survival function indicates that the probability of having a low strength of interpersonal behavior is higher than having a high strength. We however can not make any direct statement about the estimated strength using the Abe-Ley model.

The parameters  $\beta_0^I$ ,  $\beta_0^{II}$ ,  $\beta_0$ ,  $\beta_{0_{sI}}$  and  $\beta_{0_{sII}}$  inform us about the type of interpersonal behavior at the average self-efficacy for the CL-PN, CL-GPN, Abe-Ley and GPN-SSN model respectively. For the CL-PN, CL-GPN and GPN-SSN model we need to combine the estimates for the underlying bivariate components  $\{I, II\}$  into one circular estimate using the double arctangent function<sup>4</sup>. Table 6 shows that these circular estimates are similar for the three models at  $32.29^\circ$ ,  $33.70^\circ$  and  $35.53^\circ$ . In the Abe-Ley model the type of interpersonal behavior at the average self-efficacy is estimated at 0.36 radians or  $20.63^\circ$ .

**The effect of self-efficacy.** The parameters  $\gamma_1$  in the CL-PN, CL-GPN, Abe-Ley model and  $\beta_{1_y}$  in the GPN-SSN model inform us about the effect of self-efficacy on the strength of interpersonal behavior. For the CL-PN, CL-GPN and GPN-SSN model the parameters are estimated at 0.03, 0.03 and 0.09 respectively and are a direct estimate of the

---

<sup>4</sup>  $\text{atan2}(\beta_0^{II}, \beta_0^I)$  or  $\text{atan2}(\beta_{0_{sII}}, \beta_{0_{sI}})$

effect of self-efficacy on the strength of interpersonal behavior, *i.e.* an increase of 1 unit in self-efficacy leads to an increase of 0.09 units in the strength of interpersonal behavior according to the GPN-SSN model. These estimates are however quite small and only different from 0 (the HPD interval does not contain 0) in the GPN-SSN model. It is hard to say which of the three models, CL-PN, CL-GPN or GPN-SSN, to use to base our conclusions on. The model CL-GPN and CL-PN fit the linear outcome best according to the model fit in Table 7. In these models the linear outcome has a symmetric distribution whereas in the GPN-SSN the distribution of the linear outcome is skewed. However, the effect of self-efficacy is different from 0 only in the GPN-SSN model which does not seem to match with its lower model fit.

In the Abe-Ley model,  $\gamma_1$  influences the shape parameter of the distribution of the strength of interpersonal behavior and does not directly estimate the effect of self-efficacy. Instead we can use the survival function to say something about the probability of having a certain strength of interpersonal behavior for different values of self-efficacy. Figure 6 shows this function for low, average and high values of self-efficacy (as defined in Figure 3). This function indicates that the effect of self-efficacy on the strength of interpersonal behavior is not linear. The probability of having a higher strength of interpersonal behavior is highest for low self-efficacy and lowest for average self-efficacy.

The parameters  $\beta_1^I$ ,  $\beta_1^{II}$ ,  $\beta_1$ ,  $\beta_{1_{sI}}$  and  $\beta_{1_{sII}}$  inform us about the effect of self-efficacy on the type of interpersonal behavior in the CL-PN, CL-GPN, Abe-Ley and GPN-SSN model respectively. For the CL-PN and Abe-Ley model we have drawn the circular regression lines for this effect in Figure 7 (see the description of the CL-PN and CL-GPN models). For the CL-PN model the inflection point is indicated with a square in Figure 7. The inflection point for the Abe-Ley model falls outside the bounds of the plot and is therefore not displayed. The slope at the inflection point,  $b_c$ , for the CL-PN model is computed by using methods

from Cremers et al. (2018b) and is equal to 1.67 (-24.66, 29.33)<sup>5</sup> The parameter  $\beta_1$  is the slope at the inflection point for the Abe-Ley model and is equal to -0.03. Even though these slopes are quite different, the regression lines in Figure 7 are quite similar in the data range. Both the regression line of the Abe-Ley model and the CL-PN model show slopes that are not very steep in the range of the data indicating that the effect of self-efficacy on the type of interpersonal behavior is not large.

In the CL-GPN and GPN-SSN model we cannot compute circular regression coefficients due to the fact that not only the mean vector of the GPN distribution but also the covariance matrix influences the predicted value on the circle. Instead, we will compute posterior predictive distributions for the predicted circular outcome of individuals scoring the minimum, maximum and median self-efficacy. The modes and 95% HPD intervals of these posterior predictive distributions are  $\hat{\theta}_{SE_{min}} = 215.74^\circ(147.36^\circ, 44.49^\circ)$ ,  $\hat{\theta}_{SE_{median}} = 25.93^\circ(337.02^\circ, 138.59^\circ)$ ,  $\hat{\theta}_{SE_{max}} = 30.86^\circ(8.63^\circ, 72.19^\circ)$  for the CL-GPN model. Note that we display the modes and HPD intervals for the posterior predictive distributions on the interval  $[0^\circ, 360^\circ)$  and that  $44.49^\circ = 404.49^\circ$  due to the periodicity of a circular variable. The posterior mode estimate of  $215.74^\circ$  thus lies within its HPD interval  $(147.36^\circ, 44.49^\circ)$ . For the GPN-SSN model the modes and 95% HPD intervals of the posterior predictive distributions are  $\hat{\theta}_{SE_{min}} = 206.87^\circ(117.12^\circ, 72.02^\circ)$ ,  $\hat{\theta}_{SE_{median}} = 24.68^\circ(334.73^\circ, 128.27^\circ)$ ,  $\hat{\theta}_{SE_{max}} = 29.81^\circ(0.74^\circ, 80.61^\circ)$ . For both the CL-GPN and GPN-SSN model the HPD intervals of the mode of the posterior predictive intervals of individuals scoring the minimum, median and maximum self-efficacy overlap. This indicates that the effect of self-efficacy, if there is any, on the type of interpersonal behavior a teacher shows is not expected to be strong. Had the HPD intervals not overlapped we could have concluded that as the self-efficacy increases, the score of the teacher on the IPC moves

---

<sup>5</sup> Note that this is a linear approximation to the circular regression line representing the slope at a specific point. Therefore it is possible for the HPD interval to be wider than  $2\pi$ . In this case the interval is much wider and covers 0, indicating there is no evidence for an effect.

counterclockwise.

**Dependence between type and strength of interpersonal behavior.** The relation between the type and strength of interpersonal behavior in the CL-PN and CL-GPN model, is described by the parameters  $\gamma_{\cos}$  and  $\gamma_{\sin}$ . The HPD interval of  $\gamma_{\cos}$  does not include 0 for both the CL-PN and CL-GPN models, meaning that the cosine component of the type of interpersonal behavior has an effect on the strength of interpersonal behavior.

In the teacher data the sine and cosine components have a substantive meaning. This is illustrated in Figure 2. In a unit circle the horizontal axis (Communion) represents the cosine of and the vertical axis (Agency) represents the sine of an angle. For the teacher data this means that the Communion (cosine) dimension of the IPC positively effects the strength of a teachers' type of interpersonal behavior, in plain words: teachers exhibiting interpersonal behavior types with higher communion scores (e.g., "helpful" and "understanding" in Figure 2) are stronger in their interpersonal behavior.

In the GPN-SSN model the dependence between the type and strengths of interpersonal behavior is modelled through the covariances between the linear outcome and the sine and cosine of the circular outcome  $\sum_{sy2,3}$  and  $\sum_{sy1,3}$ . Both covariances,  $\sum_{sy2,3} = 0.09$  and  $\sum_{sy1,3} = 0.23$ , are different from zero, but the one of the cosine component, and thus the correlation with the Communion dimension, is larger. This mean that teachers scoring both high on Communion and Agency show stronger behavior. Together with the results from the CL-PN and CL-GPN models in the previous paragraph this translates to the conclusion that teachers with the strongest interpersonal behavior have a type of interpersonal behavior between  $0^\circ$  and  $90^\circ$ . To get these scores on the circle both the Agency and the Communion score of a Teacher have to be positive (see (1)). This corresponds to the pattern observed in the teacher data in Figure 2. At a strength of 0.4 and up we see that the scores on the circle range on average between  $0^\circ$  and  $100^\circ$ .

**Model fit.** Table 7 shows the values of the PLSL criterion for the linear and circular outcomes of the four cylindrical models fit to the teacher data.

The CL-PN and CL-GPN models have the best out-of-sample predictive performance for the linear outcome. They show roughly the same performance because they model the linear outcome in the same way. We should note that even though the predictive performance of the Abe-Ley model for the linear outcome is worst on average, the standard deviation of the cross-validation estimates is rather large. This means that in some samples, the Abe-Ley model shows a lower PLSL value than the average of 25.49

The Abe-Ley model has the best out-of-sample predictive performance for the circular outcome. This would suggest that for the circular variable a slightly skewed distribution fits best. However, both the GPN-SSN and the CL-GPN models fit much worse even though the distribution for the circular outcome in these models can also take a skewed shape. It should be noted that the standard deviation of the cross-validation estimates is rather large for the Abe-Ley and the CL-GPN model. It is possible that these large standard deviations for the PLSL are caused by the fact that they are computed for a relatively small sample size, but this does not explain why the PLSL has a large standard deviation for only a few cylindrical models and not for all.

In this situation, where one model fits the linear outcome best and another one fits the circular outcome best, it is hard to determine which model we should choose. In this case the results for the CL-PN /CL-GPN and Abe-Ley model are quite different regarding the effect of self-efficacy on the linear outcome (strength of interpersonal behavior). Because the Abe-Ley fit for the linear part is worst we would choose to trust the results for the CL-PN and CL-GPN model here. For the circular part however the results of the CL-PN/CL-GPN model do not differ as much from the Abe-Ley model and we reach the same conclusion for both models, namely that the effect of self-efficacy on type of interpersonal behavior is not very strong. Therefore we would prefer the CL-PN/CL-GPN models in this case because where it matters in terms of interpretation (the linear part) they show better fit.

## Discussion

In this paper we modified four models for cylindrical data in such a way that they include a regression of both the linear and circular outcome onto a set of covariates. Subsequently we have shown how these four methods can be used to analyze a dataset on the interpersonal behavior of teachers. In this final section we will first comment on what researchers can gain by using cylindrical models for the teacher data. Subsequently we will comment on the differences between the cylindrical models that were introduced in this paper.

Concerning the teacher data, the advantage of cylindrical data analysis is that we were able to analyze the information about the type and strength of interpersonal behavior simultaneously. In previous research, the two components of the interpersonal circumplex (*i.e.*, Agency and Communion) were analyzed separately. Such an approach also provides information about the strength of teachers' score on Agency and Communion, yet a large portion of information about the combination of Agency and Communion, which describes the type of behavior that is observed, gets lost. A first solution to include both dimensions as a circular variable in data analysis was described by Cremers et al. (2018a). A downside of that analysis was that information about the strength of the specific type of interpersonal behavior could not be retained. In the present study, we have shown how using cylindrical models can simultaneously model the information about the type of and strength of interpersonal behavior and how these are influenced by teachers' self-efficacy in classroom management. Although we do not find any strong effects of self-efficacy on either the type or strength of behavior, the four cylindrical models do provide a way of analyzing and interpreting this effect. This is beneficial for future research in which we may want to investigate the effect of further covariates on data from the circumplex.

Furthermore, in addition to being able to assess the influence of covariates, the cylindrical models also provide information about the dependence between the type and

493 strength of interpersonal behavior. We found that stronger behavior is associated with higher  
494 scores on the Communion and in some models also the Agency dimension. This implies that  
495 teachers whose type of interpersonal behavior ranges between  $0^\circ$  and  $90^\circ$ , the “helpful” and  
496 “directing” subtypes are stronger in their behavior than teachers of the other subtypes.

497 As mentioned in the introduction, data from the interpersonal circumplex is not the  
498 only type of cylindrical data that occurs in psychology. The methods presented in this paper  
499 are also of use for research on human navigation and eye-tracking research. Furthermore,  
500 even though cylindrical models are already used in fields outside of psychology, the addition  
501 of a regression structure to the models is of use in these fields as well.

502 In terms of interpretability, the CL-PN and Abe-Ley models perform best out of the  
503 four cylindrical models. In the CL-GPN and GPN-SSN models the interpretation of the  
504 parameters of the circular outcome component is not straightforward, if at all possible. This  
505 is caused by the fact that in addition to the mean vector the covariance matrix of the GPN  
506 distribution affects the location of the circular data, making it difficult to compute regression  
507 coefficients on the circle. Wang and Gelfand (2013) state that Monte Carlo integration can  
508 be used to compute a circular mean and variance for the GPN distribution. In future  
509 research, this solution might be applied to the methods of Cremers et al. (2018b) in order to  
510 compute circular coefficients for GPN models.

511 In terms of flexibility the GPN-SSN model scores best. Multiple linear and circular  
512 outcomes can be included and we can thus apply the model to multivariate cylindrical data.  
513 In addition the GPN-SSN, the CL-GPN and CL-PN models are extendable to a  
514 mixed-effects structure and can thus also be fit to longitudinal data (see Nuñez-Antonio and  
515 Gutiérrez-Peña (2014) and Hernandez-Stumpfhauser et al. (2016) for  
516 hierarchical/mixed-effects models for the PN and GPN distributions respectively). For the  
517 Abe-Ley model this may also be possible but has not been done in previous research for the  
518 conditional distribution of its circular outcome (sine-skewed von Mises). Concerning  
519 asymmetry, both the GPN-SSN as well as the Abe-Ley model allow for non-symmetrical

shapes of the distributions of both the linear and circular outcome, while the CL-GPN model permits an asymmetric circular outcome.

The four cylindrical models that were modified to the regression context in this paper are not the only cylindrical distributions available from the literature. Other interesting cylindrical distributions have been introduced by Fernández-Durán (2007), Kato and Shimizu (2008) and Sugasawa (2015) (for more references we refer to Chapter 2 of Ley and Verdebout (2017)). In the present study we have decided not to include these distributions for reasons of space, complexity of the models and ease of implementing a regression structure. In future research however it would be interesting to investigate other types of cylindrical distributions as well in order to compare the interpretability, flexibility and model fit to the models developed in the present study.

## References

Abe, T., & Ley, C. (2017). A tractable, parsimonious and flexible model for cylindrical data, with applications. *Econometrics and Statistics*, 4, 91–104.  
doi:10.1016/j.ecosta.2016.04.001

Chrastil, E. R., & Warren, W. H. (2017). Rotational error in path integration: Encoding and execution errors in angle reproduction. *Experimental Brain Research*, 235(6), 1885–1897. doi:10.1007/s00221-017-4910-y

Claessens, L. C. (2016). *Be on my side i'll be on your side : Teachers' perceptions of teacher-student relationships* (PhD thesis).

Cremers, J., Mainhard, M. T., & Klugkist, I. (2018a). Assessing a Bayesian embedding approach to circular regression models. *Methodology*, 14(2), 69–81.



Cremers, J., Mulder, K. T., & Klugkist, I. (2018b). Circular interpretation of regression coefficients. *British Journal of Mathematical and Statistical Psychology*, 71(1), 75–95. doi:10.1111/bmsp.12108

Fernández-Durán, J. (2007). Models for circular–linear and circular–circular data constructed from circular distributions based on nonnegative trigonometric sums. *Biometrics*, 63(2), 579–585. doi:10.1111/j.1541-0420.2006.00716.x

Fisher, N. I. (1995). *Statistical analysis of circular data*. Cambridge: Cambridge University Press.

García-Portugués, E., Barros, A. M., Crujeiras, R. M., González-Manteiga, W., & Pereira, J. (2014). A test for directional-linear independence, with applications to wildfire orientation and size. *Stochastic Environmental Research and Risk Assessment*, 28(5), 1261–1275. doi:10.1007/s00477-013-0819-6

García-Portugués, E., Crujeiras, R. M., & González-Manteiga, W. (2013). Exploring wind direction and SO<sub>2</sub> concentration by circular–linear density estimation. *Stochastic Environmental Research and Risk Assessment*, 27(5), 1055–1067. doi:10.1007/s00477-012-0642-5

Gelman, A., Carlin, J., Stern, H., Dunson, D., Vehtari, A., & Rubin, D. (2014). *Bayesian data analysis* (3rd ed.). Boca Raton, FL: Chapman & Hall/CRC.

Gneiting, T., & Raftery, A. E. (2007). Strictly proper scoring rules, prediction, and estimation. *Journal of the American Statistical Association*, 102(477), 359–378. doi:10.1198/016214506000001437

Gurtman, M. B. (2009). Exploring personality with the interpersonal circumplex. *Social and Personality Psychology Compass*, 3(4), 601–619. doi:10.1111/j.1751-9004.2009.00172.x

Gurtman, M. B. (2011). Handbook of interpersonal psychology. In L. M. Horowitz & S. Strack (Eds.), (pp. 299–311). New York: Wiley.

Hernandez-Stumpfhauser, D., Breidt, F. J., & Woerd, M. J. van der. (2016). The general projected normal distribution of arbitrary dimension: Modeling and Bayesian inference. *Bayesian Analysis*, 12(1), 113–133. doi:10.1214/15-BA989

Horowitz, L. M., & Strack, S. (2011). *Handbook of interpersonal psychology: Theory, research, assessment, and therapeutic interventions*. Hoboken, NJ: John Wiley & Sons.

Jammalamadaka, S. R., & Sengupta, A. (2001). *Topics in circular statistics* (Vol. 5). World Scientific.

Johnson, R. A., & Wehrly, T. E. (1978). Some angular-linear distributions and related regression models. *Journal of the American Statistical Association*, 73(363), 602–606.

Kato, S., & Shimizu, K. (2008). Dependent models for observations which include angular ones. *Journal of Statistical Planning and Inference*, 138(11), 3538–3549. doi:10.1016/j.jspi.2006.12.009

Lagona, F., Picone, M., Maruotti, A., & Cosoli, S. (2015). A hidden Markov approach to the analysis of space–time environmental data with linear and circular components. *Stochastic Environmental Research and Risk Assessment*, 29(2), 397–409. doi:10.1007/s00477-014-0919-y

Leary, T. (1957). *An interpersonal diagnosis of personality*. New York: Ronald Press Company.

Ley, C., & Verdebout, T. (2017). *Modern directional statistics*. Chapman & Hall/CRC Press. Boca Raton, FL.

Locke, K. D., & Sadler, P. (2007). Self-efficacy, values, and complementarity in dyadic

interactions: Integrating interpersonal and social-cognitive theory. *Personality and Social Psychology Bulletin*, 33, 94–109. doi:10.1177/0146167206293375

Mardia, K. V., & Jupp, P. E. (2000). *Directional statistics* (Vol. 494). Chichester, England: Wiley.

Mardia, K. V., & Sutton, T. W. (1978). A model for cylindrical variables with applications. *Journal of the Royal Statistical Society Series B (Methodological)*, 40(2), 229–233.

Mastrantonio, G. (2018). The joint projected normal and skew-normal: A distribution for poly-cylindrical data. *Journal of Multivariate Analysis*, 165, 14–26. doi:10.1016/j.jmva.2017.11.006

Mastrantonio, G., Maruotti, A., & Jona-Lasinio, G. (2015). Bayesian hidden Markov modelling using circular-linear general projected normal distribution. *Environmetrics*, 26(2), 145–158. doi:10.1002/env.2326

Núñez-Antonio, G., & Gutiérrez-Peña, E. (2014). A Bayesian model for longitudinal circular data based on the projected normal distribution. *Computational Statistics & Data Analysis*, 71, 506–519. doi:10.1016/j.csda.2012.07.025

Núñez-Antonio, G., Gutiérrez-Peña, E., & Escarela, G. (2011). A Bayesian regression model for circular data based on the projected normal distribution. *Statistical Modelling*, 11(3), 185–201. doi:10.1177/1471082X1001100301

Pennings, H. J. M. (2017a). *Interpersonal dynamics in teacher-student interactions and relationships* (PhD thesis). Enschede: Ipskamp drukkers.

Pennings, H. J. M. (2017b). Using a complexity approach to study the interpersonal dynamics in teacher-student interactions: A case study of two teachers. *Complicity: An*

*International Journal of Complexity and Education*, 14(2), 88–103.

Pennings, H. J. M., Brekelmans, M., Sadler, P., Claessens, L. C., Van der Want, A. C., & Tartwijk, J. van. (2018). Interpersonal adaptation in teacher-student interaction. *Learning and Instruction*, 55, 41–57. doi:10.1016/j.learninstruc.2017.09.005

Plutchik, R. (1997). Circumplex models of personality and emotions. In C. Plutchik Robert. (Ed.), (pp. 17–45). Washington, DC, US: American Psychological Association.

Rayner, K. (2009). The 35th Sir Frederick Bartlett lecture: Eye movements and attention in reading, scene perception, and visual search. *Quarterly Journal of Experimental Psychology*, 62(8), 1457–1506. doi:10.1080/17470210902816461

Russell, J. A. (1980). A circumplex model of affect. *Journal of Personality and Social Psychology*, 39(6), 1161–1178. doi:10.1037/h0077714

Sahu, S. K., Dey, D. K., & Branco, M. D. (2003). A new class of multivariate skew distributions with applications to Bayesian regression models. *Canadian Journal of Statistics*, 31(2), 129–150. doi:10.2307/3316064

Schwartz, S. H. (1992). Advances in experimental social psychology. In M. Zanna (Ed.), (Vol. 25, pp. 1–65). San Diego, CA: Academic Press.

Sugasawa, S., S. (2015). *A flexible family of distributions on the cylinder*. Retrieved from arXiv: 1501.06332v2

Wang, F., & Gelfand, A. E. (2013). Directional data analysis under the general projected normal distribution. *Statistical Methodology*, 10(1), 113–127. doi:10.1016/j.stamet.2012.07.005

Van der Want, A. C. (2015). *Teachers' interpersonal role identity*. (PhD thesis).

635 Van der Want, A. C., Den Brok, P., Beijaard, D., Brekelmans, M., Claessens, L. C., &  
636 Pennings, H. J. M. (2018). The relation between teachers' interpersonal role identity and  
637 their self-efficacy, burnout and work engagement. *Professional Development in Education*,  
638 Advance Online Publication. doi:10.1080/19415257.2018.1511453

639 Wiggins, J. (1996). An informal history of the interpersonal circumplex tradition.  
640 *Journal of Personality Assessment*, 66(2), 217–233.

641 Wright, A. G., Pincus, A. L., Conroy, D. E., & Hilsenroth, M. J. (2009). Integrating  
642 methods to optimize circumplex description and comparison of groups. *Journal of*  
643 *Personality Assessment*, 91(4), 311–322. doi:10.1080/00223890902935696

644 Wubbels, T., Brekelmans, M., Brok, P. den, & Tartwijk, J. van. (2006). Handbook of  
645 classroom management: Research practice and contemporary issues. In C. Evertson & C. S.  
646 Weinstein (Eds.), *Handbook of classroom management: Research, practice, and contemporary*  
647 *issues* (pp. 1161–1191). Mahwah, NJ: Lawrence Erlbaum Associates.

Table 1

*Descriptives for the teacher dataset.*

Variable	mean/ $\bar{\theta}$	sd/ $\hat{\rho}$	Range	Type
IPC	33.22°	0.76	-	Circular
strength IPC	0.43	0.15	0.08 - 0.80	Linear
SE	5.04	1.00	1.5 - 7.0	Linear

Note: For the circular variable IPC we show sample estimates for the circular mean  $\bar{\theta}$  and concentration  $\hat{\rho}$ . For the linear variable we show the sample mean, standard deviation and range.

Table 2

*Comparison of the four cylindrical regression models*

Aspect	CL-PN	CL-GPN	Abe-Ley	GPN-SSN
$\Theta$				
Distribution	PN	GPN	Sine-skewed vM	GPN
Domain	$[0, 2\pi)$	$[0, 2\pi)$	$[0, 2\pi)$	$[0, 2\pi)$
Shape	symmetric, unimodal	asymmetric, multimodal	asymmetric, unimodal	asymmetric, multimodal
$Y$				
Distribution	Normal	Normal	Weibull	skewed-Normal
Domain	$(-\infty, +\infty)$	$(-\infty, +\infty)$	$(0, +\infty)$	$(0, +\infty)$
Shape	symmetric, unimodal	symmetric, unimodal	asymmetric, unimodal	asymmetric, unimodal
$\Theta$ - $Y$ dependence				
	$y$ regressed on	$y$ regressed on	$\alpha$ and $\kappa$	multivariate
	$\sin(\theta)$ and $\cos(\theta)$	$\sin(\theta)$ and $\cos(\theta)$		distribution

Note: PN and GPN refer to the projected normal and general projected normal distribution.

vM refers to the von-Mises distribution

Table 3

*Results, cross-validation mean and standard deviation, for the modified CL-PN and CL-GPN models*

Parameter	CL-PN			CL-GPN		
	Mode	HPD LB	HPD UB	Mode	HPD LB	HPD UB
$\beta_0^I$	1.76 (0.09)	1.50 (0.07)	2.03 (0.09)	2.43 (0.12)	1.91 (0.10)	3.05 (0.17)
$\beta_1^I$	0.65 (0.07)	0.42 (0.06)	0.90 (0.08)	0.84 (0.11)	0.45 (0.09)	1.29 (0.15)
$\beta_0^{II}$	1.15 (0.05)	0.92 (0.04)	1.37 (0.04)	1.47 (0.05)	1.16 (0.04)	1.78 (0.05)
$\beta_1^{II}$	0.58 (0.03)	0.38 (0.04)	0.79 (0.04)	0.70 (0.06)	0.47 (0.05)	0.96 (0.08)
$\gamma_0$	0.38 (0.01)	0.31 (0.01)	0.44 (0.01)	0.37 (0.01)	0.31 (0.01)	0.42 (0.01)
$\gamma_{cos}$	0.04 (0.00)	0.01 (0.00)	0.06 (0.00)	0.03 (0.00)	0.01 (0.00)	0.04 (0.00)
$\gamma_{sin}$	-0.01 (0.00)	-0.04 (0.00)	0.02 (0.00)	-0.00 (0.00)	-0.03 (0.00)	0.03 (0.00)
$\gamma_1$	0.03 (0.01)	-0.00 (0.00)	0.07 (0.01)	0.03 (0.00)	-0.00 (0.00)	0.06 (0.00)
$\sigma$	0.14 (0.00)	0.12 (0.00)	0.16 (0.00)	0.14 (0.00)	0.12 (0.00)	0.16 (0.00)
$\Sigma_{1,1}$	NA (NA)	NA (NA)	NA (NA)	3.04 (0.29)	1.85 (0.13)	5.00 (0.41)
$\Sigma_{1,2}$	NA (NA)	NA (NA)	NA (NA)	0.47 (0.12)	0.12 (0.12)	0.80 (0.10)
$\Sigma_{2,2}$	NA (NA)	NA (NA)	NA (NA)	1.00 (0.00)	1.00 (0.00)	1.00 (0.00)

Note:  $\beta_0^I$ ,  $\beta_0^{II}$  and  $\gamma_0$  inform us about the type and strength of interpersonal behavior at the average self-efficacy.  $\beta_1^I$ ,  $\beta_1^{II}$  and  $\gamma_1$  inform us about the effect of self-efficacy on the type and strength of interpersonal behavior.  $\gamma_{cos}$  and  $\gamma_{sin}$  inform us about the dependence between the type and strength of interpersonal behavior.  $\Sigma_{1,1}$ ,  $\Sigma_{1,2}$  and  $\Sigma_{2,2}$  are elements of the variance-covariance matrix of the type of interpersonal behavior in the CL-GPN model and  $\sigma$  is the error standard deviation of the strength of interpersonal behavior.



Table 4

*Results, cross-validation mean and standard deviation (SD), for the modified Abe-Ley model*

	$\beta_0$	$\beta_1$	$\gamma_0$	$\gamma_1$	$\alpha$	$\kappa$	$\lambda$
Mean	0.36	-0.03	1.17	0.04	3.66	1.51	0.70
SD	0.02)	0.01	0.02	0.02	0.12	0.08	0.05

Note:  $\beta_0$  and  $\gamma_0$  inform us about the type and strength of interpersonal behavior at the average self-efficacy.  $\beta_1$  and  $\gamma_1$  inform us about the effect of self-efficacy on the type and strength of interpersonal behavior.  $\alpha$  is the shape parameter of the distribution of the strength of interpersonal behavior.  $\kappa$  and  $\lambda$  are the concentration and skewness parameters for the distribution of the type of interpersonal behavior.

Table 5

*Results, cross-validation mean and standard deviation, for the GPN-SSN model*

Parameter	Unconstrained			Constrained		
	Mode	HPD LB	HPD UB	Mode	HPD LB	HPD UB
$\beta_{0I_s}$	0.30 (0.01)	0.26 (0.01)	0.34 (0.01)	2.11 (0.11)	1.75 (0.09)	2.50 (0.11)
$\beta_{0II_s}$	0.19 (0.00)	0.17 (0.01)	0.21 (0.00)	1.34 (0.06)	1.10 (0.05)	1.57 (0.06)
$\beta_{0y}$	0.33 (0.01)	0.30 (0.30)	0.36 (0.01)	0.33 (0.01)	0.30 (0.01)	0.36 (0.01)
$\beta_{1I_s}$	0.09 (0.01)	0.05 (0.01)	0.13 (0.01)	0.60 (0.06)	0.33 (0.05)	0.90 (0.06)
$\beta_{1II_s}$	0.07 (0.00)	0.04 (0.00)	0.09 (0.01)	0.48 (0.03)	0.30 (0.04)	0.66 (0.04)
$\beta_{1y}$	0.09 (0.01)	0.06 (0.06)	0.12 (0.01)	0.09 (0.01)	0.06 (0.01)	0.12 (0.01)
$\sum_{s_{1,1}}$	0.05 (0.00)	0.04 (0.00)	0.06 (0.00)	2.44 (0.15)	1.72 (0.07)	3.46 (0.14)
$\sum_{s_{2,2}}$	0.02 (0.00)	0.02 (0.00)	0.03 (0.00)	1.00 (0.00)	1.00 (0.00)	1.00 (0.00)
$\sum_{y_{3,3}}$	0.03 (0.00)	0.02 (0.02)	0.04 (0.00)	0.03 (0.00)	0.02 (0.00)	0.04 (0.00)
$\sum_{s_{1,2}}$	0.00 (0.00)	-0.00 (0.00)	0.01 (0.00)	0.08 (0.06)	-0.20 (0.06)	0.34 (0.06)
$\sum_{sy_{1,3}}$	0.03 (0.00)	0.02 (0.00)	0.04 (0.00)	0.23 (0.01)	0.17 (0.00)	0.32 (0.01)
$\sum_{sy_{2,3}}$	0.01 (0.00)	0.01 (0.01)	0.02 (0.00)	0.09 (0.01)	0.06 (0.01)	0.12 (0.01)
$\lambda$	0.16 (0.01)	0.14 (0.01)	0.18 (0.01)	0.16 (0.01)	0.14 (0.01)	0.18 (0.01)

Note:  $\beta_{0I_s}$ ,  $\beta_{0II_s}$  and  $\beta_{0y}$  inform us about the type and strength of interpersonal behavior at the average self-efficacy.  $\beta_{1I_s}$ ,  $\beta_{1II_s}$  and  $\beta_{1y}$  inform us about the effect of self-efficacy on the type and strength of interpersonal behavior.  $\sum_{s_{1,1}}$ ,  $\sum_{s_{1,2}}$ ,  $\sum_{s_{2,2}}$ ,  $\sum_{y_{3,3}}$ ,  $\sum_{sy_{1,3}}$ , and  $\sum_{sy_{2,3}}$  are elements of the variance-covariance matrix of which  $\sum_{sy_{1,3}}$ , and  $\sum_{sy_{2,3}}$  inform us about the dependence between the type and strength of interpersonal behavior.

$\lambda$  is the skewness parameter of the distribution of the strengths of interpersonal behavior.

Table 6

*Posterior estimates (in degrees) for the circular mean (at  $SE = 0$ ) in the CL-PN, CL-GPN and GPN-SSN models*

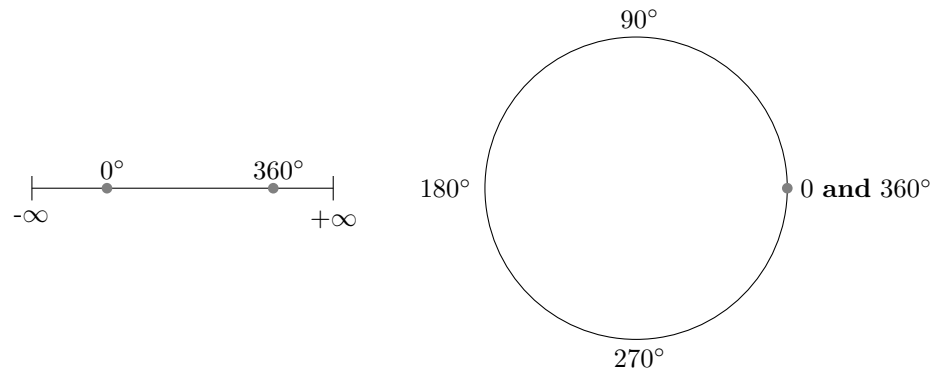
	Mode	HPD LB	HPD UB
CL-PN	32.29	24.81	39.71
CL-GPN	33.70	26.72	41.15
GPN-SSN	35.53	28.40	43.30

Note that these means are based on  
their posterior predictive distribution  
following (Wang and Gelfand, 2013)

Table 7

*PLSL criteria, cross-validation mean and standard deviation, for the circular and linear outcome in the four cylindrical models*

Model	Circular		Linear	
	mean	sd	mean	sd
CL-PN	82.96	(9.47)	-17.65	(3.70)
CL-GPN	78.21	(14.53)	-18.30	(3.00)
Abe-Ley	31.97	(22.07)	25.49	(17.46)
GPN-SSN	107.10	(10.52)	-2.37	(7.01)



*Figure 1.* The difference between a linear scale (left) and a circular scale (right).

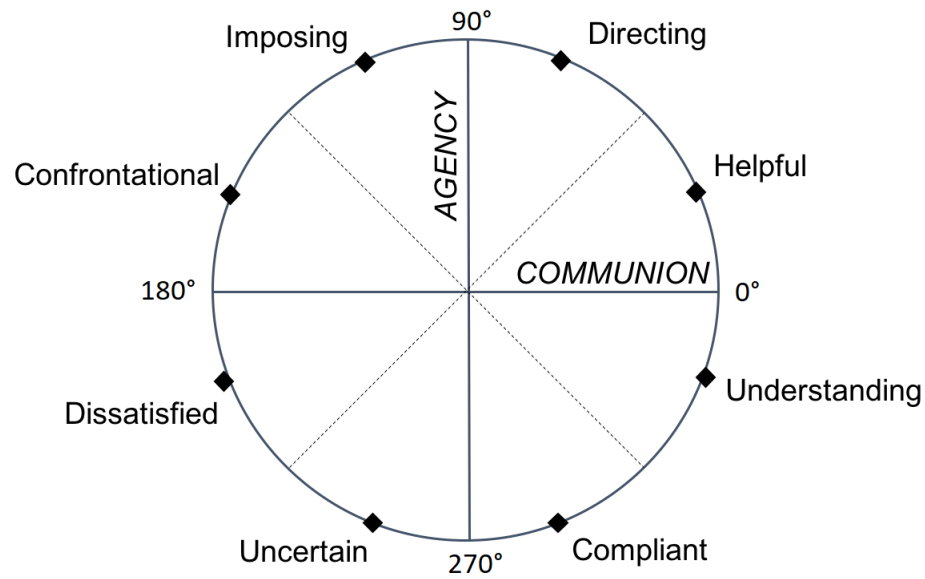


Figure 2. The interpersonal circle for teachers (IPC-T). The words presented in the circumference of the circle are anchor words to describe the type of behavior located in each part of the IPC.

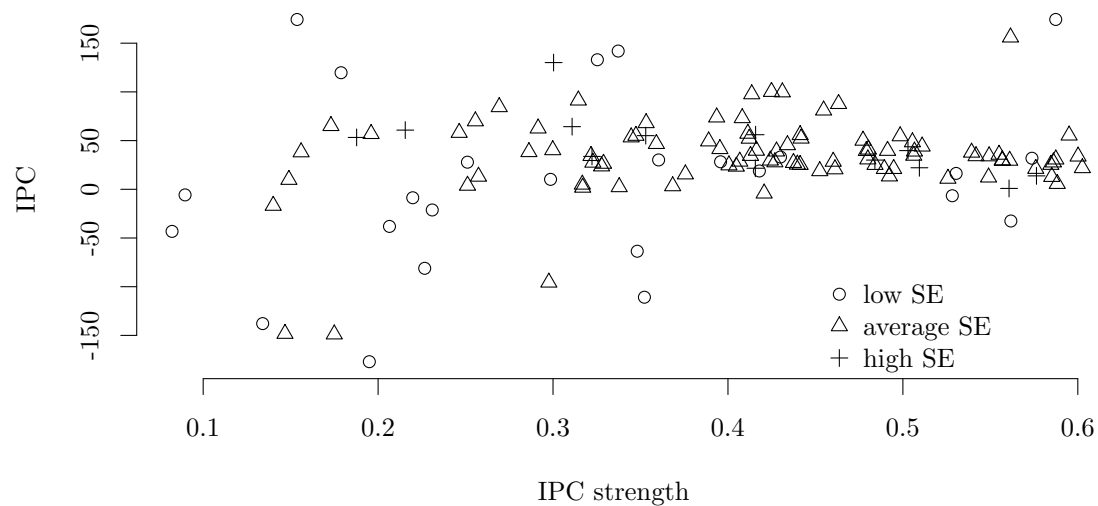


Figure 3. Plot showing the relation between the linear and circular outcome component (in degrees) of the teacher data.

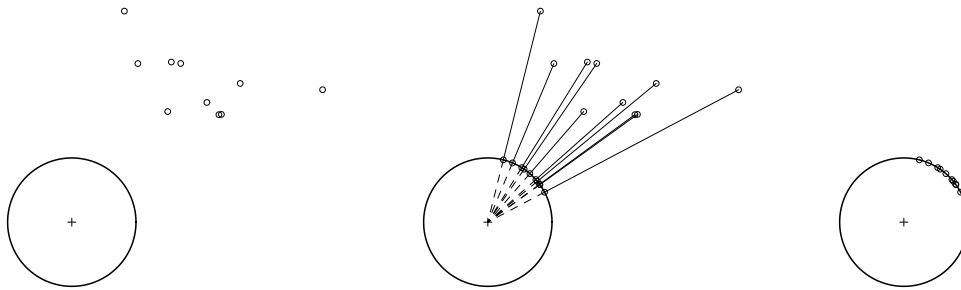


Figure 4. Plot showing the projection of datapoints in bivariate space,  $\mathbf{S}$ , (left) to the circle (right). The lines connecting the bivariate datapoints to the circular datapoints represent the euclidean norm of the bivariate datapoints, the random variable  $R$ .

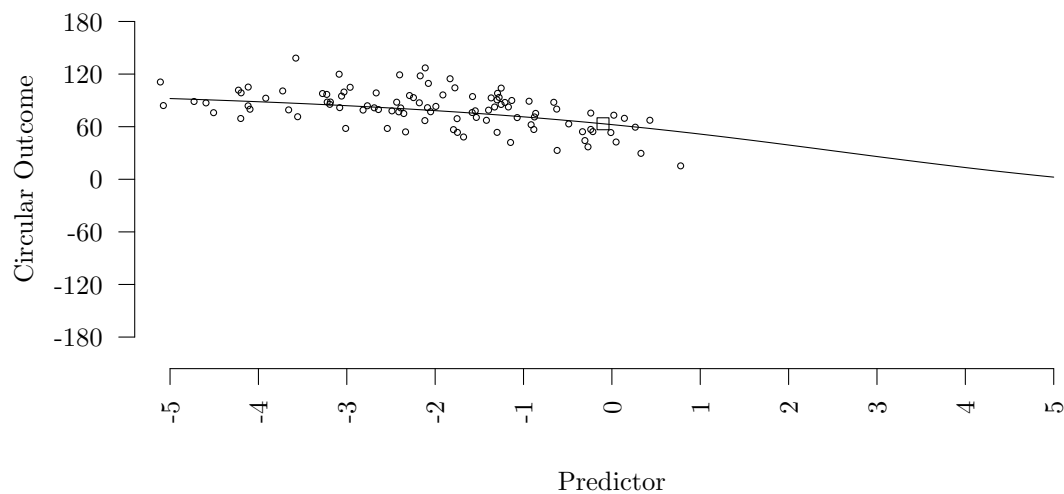
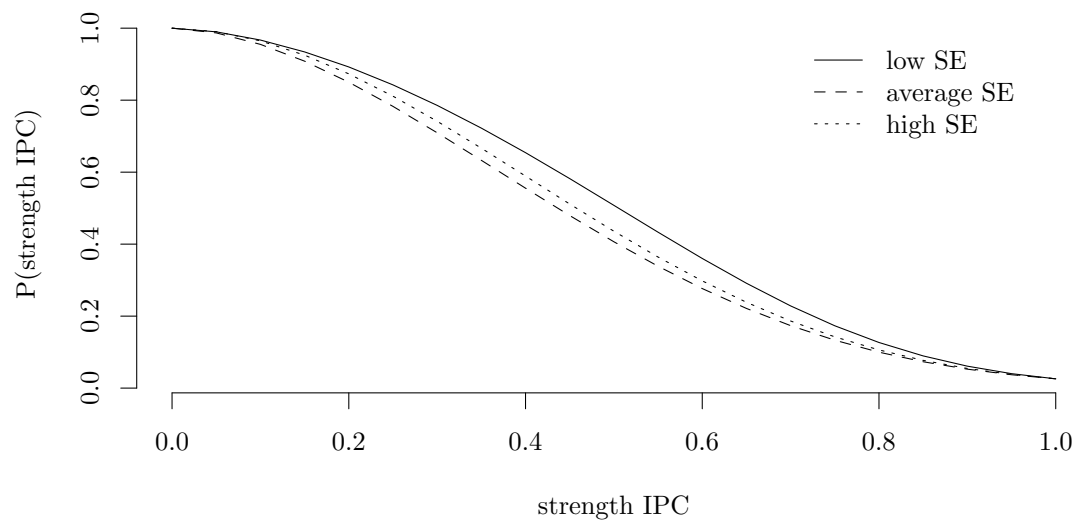
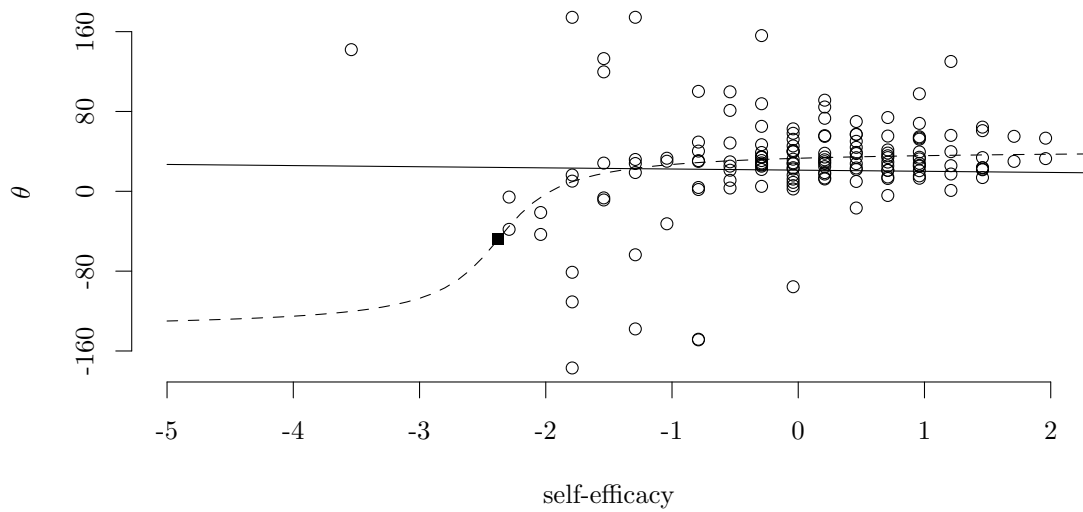


Figure 5. Circular regression line for the relation between a covariate and a circular outcome with the data the regression line was fit to. The square indicates the inflection point of the regression line.



*Figure 6.* Plot showing the probability of having a particular strength of interpersonal behavior (survival plot) for the minimum, mean and maximum self-efficacy in the data.



*Figure 7.* Plot showing circular regression lines for the effect of self-efficacy as predicted by the Abe-Ley model (solid line) and CL-PN model (dashed line). The black square indicates the inflection point of the circular regression line for the CL-PN model.