Regression models for Cylindrical data in Psychology

Jolien Cremers¹, Helena J.M. Pennings^{2,3}, & Christophe Ley⁴

- Department of Methodology and Statistics, Utrecht University
- 2 TNO
- ³ Department of Education, Utrecht University
- ⁴ Department of Applied Mathematics, Computer Science and Statistics, Ghent University

Author Note

- 8 Correspondence concerning this article should be addressed to Jolien Cremers, .
- 9 E-mail: joliencremers@gmail.com

Abstract

19

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

20

45

Regression models for Cylindrical data in Psychology

21 Introduction

In social sciences the use of cylindrical data is very common. Such data consist of a 22 linear and a circular component. Gurtman (2011) refers to such data as vectors, with a 23 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, 27 Brekelmans, Den Brok, & Van Tartwijk, 2006), the circumplex of affect (Russell, 1980), the circumplex of human emotion (Plutchik, 1997) or the model of human values (Schwartz, 1992). 30 Also, many of the more recent types of data that are studied in psychology are 31 cylindrical. For example, research on human navigation uses data where distance (i.e., linear 32 component) and direction (i.e., the linear component) are of interest (Chrastil & Warren, 33 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, 37 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 40 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 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.

56 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° and

360° are connected and in fact represent the same number while on a linear scale the two

ends, $-\infty$ and ∞ , are not connected and consequently the values 0° and 360° 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

70 relation:

82

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

where y is the linear component and θ 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

is related to the cosine of the circular score.

107

108

109

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 95 dimensions of the QTI can be placed in a two-dimensional space formed by Agency (vertical) 96 and Communion (horizontal), see Figure 2. This space is called the interpersonal 97 circle/circumplex (IPC) and different parts of this space are characterized by different 98 teacher behavior, e.g. "helpful" or "uncertain". The IPC is "a continuous order with no 99 beginning or end" (Gurtman, 2009, p. 2). We call such ordering a circumplex ordering and 100 the IPC is therefore often called the interpersonal circumplex. The ordering also implies that 101 scores on the IPC could be viewed as a circular variable. This circular variable represents the 102 type of interpersonal behavior that a teacher shows towards his/her students. 103 Cremers et al. (2018a) explain the circular nature of the IPC data and analyze them as 104 such using a circular regression model. The two dimension scores, Agency and Communion, 105 can be converted to a circular score using the two-argument arctangent function in $(1)^1$, 106

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

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

$$(1)$$

¹ 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.

The resulting circular variable θ 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 2π and 360° are not included in the 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 114 theoretical definition and it allows us to analyse the blend of the two dimensions Agency and 115 Communion instead of both dimensions separately. This provides us with new insights 116 compared to a separate analysis of the two dimensions that is standard in the literature (see 117 e.g. Pennings et al. (2018), Wright et al. (2009) or Wubbels et al. (2006)). There is however 118 one main drawback: when two-dimensional data are converted to the circle we lose some 119 information, namely the length of the two-dimensional vector $(A, C)^t$, i.e., its Euclidean 120 norm $||(A,C)^t||$. This length represents the strength of the interpersonal behavior a teacher 121 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 123 outcome). This leads to an improved analysis of interpersonal circumplex data, over either 124 analyzing the two dimensions separately or using a circular model, because we take all 125 information, circular and linear, into account. In the next section we introduce several 126 cylindrical models that can be used to analyze the teacher data. First however we will 127 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

150

teachers' self-efficacy (SE) concerning classroom management is used as covariate in the 136 analysis. In previous research, in psychology and education it has been shown that higher 137 self-efficacy is related to the quality of interpersonal interactions (Locke & Sadler, 2007; Van 138 der Want et al., 2018). After listwise deletion of missings (3 in total, only for the self-efficacy) 139 we have a sample of 148 teachers. Table 1 shows descriptives for the dataset. For the circular 140 variable IPC we show sample estimates for the circular mean $\bar{\theta}$ and concentration $\hat{\rho}$. The 141 circular concentration lies between 0, meaning the data is not concentrated at all i.e. spread 142 over the entire circle, and 1, meaning all data is concentrated at a single point on the circle 143 The population values of these parameters are usually, and also in this paper, referred to as 144 μ (circular location) and κ (circular concentration). For the linear variables (strength IPC 145 and SE) we show sample estimates of the linear mean and standard deviation (sd). Figure 3 146 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 148 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 151 analysis of circumplex data and cylindrical data in psychology in general. To do so we decide 152 to focus on four cylindrical models. The models were selected for their relatively low 153 complexity and the ease with which a regression structure could be incorporated. But also 154 because they show different ways of modelling the the linear and circular outcome and 155 thereby illustrate a wider range of cylindrical models available in the literature. The cylindrical models contain a set of q predictors $\boldsymbol{x} = x_1, \dots, x_q$ and p predictors $\boldsymbol{z} = z_1, \dots, z_q$ 157 for the linear and circular outcomes, Y and Θ , respectively. The first two models are based 158 on a construction by Mastrantonio et al. (2015), while the other models are extensions of the 159 models from Abe and Ley (2017) and Mastrantonio (2018). The four cylindrical models are 160

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

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

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 S that in the middle plot are projected to form the circular outcome Θ in the right plot. Mathematically the relation between S and Θ is defined as follows

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

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

203

For both the PN and GPN distribution the circular location parameter $\mu \in [0, 2\pi)$ is 182 modeled as $\hat{\mu}_i = \text{atan2}(\hat{\mu}_i^{II}, \hat{\mu}_i^I) = \text{atan2}(\boldsymbol{\beta}^{II}\boldsymbol{z}_i, \boldsymbol{\beta}^I\boldsymbol{z}_i)^2$ where $\boldsymbol{\beta}^I$ and $\boldsymbol{\beta}^{II}$ are vectors with 183 intercepts and regression coefficients for the prediction of S and z_i is a vector with predictor 184 values for each individual $i \in 1, \ldots, n$ where n is the sample size. Note that as a result of the 185 augmented representation of the circular outcome we have two sets of regression coefficients 186 and intercepts, one for each bivariate component of S. This leads to problems when we want 187 to interpret the effect of a covariate on the circle. A circular regression line is shown in 188 Figure 5, with covariate values on the x-axis and the predicted circular outcome on the 189 y-axis. As can be seen it is of a non-linear character meaning that the effect of a covariate is 190 different at different values of the covariate. A circular regression line is usually described by 191 the slope at the inflection point, the point at which the slope of the regression line starts 192 flattening off (indicated with a square in Figure 5). By default, the parameters from the PN 193 and GPN model do not directly describe this inflection point. For the PN distribution 194 however, Cremers et al. (2018b) solved this interpretation problem and introduce new 195 circular regression coefficients. They introduce a new parameter b_c that describes the slope 196 at the inflection point of the regression line. For the GPN distribution the interpretation 197 problem however remains. 198 The main difference between the PN and GPN distribution lies in the definition of 199 their covariance matrix. For the PN distribution this is an identity matrix, causing the 200 distribution to be unimodal and symmetric, whereas for the GPN distribution 201 $\Sigma = \begin{bmatrix} \tau^2 + \xi^2 & \xi \\ \xi & 1 \end{bmatrix}$, allowing for multimodality and assymetry/skewness.

For the teacher dataset the predicted linear outcome, strengths of interpersonal

² 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 integration or Monte Carlo methods because a closed form expression for the mean direction is not available.

206

behavior, in the CL-PN and CL-GPN model is the following:

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

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

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

where 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 207 parameters β_0^I , β_0^{II} and γ_0 as well as the effect of self-efficacy on type and strength of teacher 208 behavior through the parameters, β_1^I , β_1^{II} and γ_1 . In addition, because the type and strength 209 of interpersonal behavior are modelled together via the regression in (2) we can assess the 210 effect of the type of interpersonal behavior on the strength through the parameters γ_{sin} and 211 γ_{cos} . In the teacher data these are the regression coefficients for the effect of the sine and 212 cosine of the type of behavior which are related to the scores on the Agency an Communion 213 dimensions respectively. 214 Both the CL-PN and CL-GPN models are estimated using Markov Chain Monte Carlo 215 (MCMC) methods based on Nuñez-Antonio, Gutiérrez-Peña, and Escarela (2011), Wang and 216 Gelfand (2013) and Hernandez-Stumpfhauser, Breidt, and Woerd (2016) for the regression of 217 the circular outcome. A detailed description of the Bayesian estimation and MCMC samplers can be found in the Supplementary Material. 219

220 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 α , 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: $\hat{\nu}_i = \exp(\boldsymbol{x}_i^t \boldsymbol{\gamma}) > 0$ and $\hat{\mu}_i = \beta_0 + 2 \tan^{-1}(\boldsymbol{z}_i^t \boldsymbol{\beta})$. The parameter $\boldsymbol{\gamma}$ is a vector of q regression coefficients $\gamma_j \in (-\infty, +\infty)$ for the prediction of y where $j = 0, \ldots, q$ and γ_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 θ where $j = 1, \ldots, p$. The vector \boldsymbol{x}_i is a vector of predictor values for the prediction of θ and \boldsymbol{z}_i is a vector of predictor values for the prediction of θ .

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

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

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 analsis 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 $\hat{\nu}_i = \exp(\gamma_0 + \gamma_1 \mathrm{SE}_i)$. From the survival function we also see that the circular concentration parameter κ and the linear shape parameter α 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 β_0 and γ_0 as well as the effect of self-efficacy on type and strength of teacher behavior through the parameters, β_1 and γ_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) 253 to the regression context. The model contains m independent circular outcomes and w254 independent linear outcomes. The circular outcomes $\Theta = (\Theta_1, \dots, \Theta_m)$ are modelled 255 together by a multivariate GPN distribution. The linear outcomes $\boldsymbol{Y} = (\boldsymbol{Y}_1, \dots, \boldsymbol{Y}_w)$ are 256 modelled together by a multivariate skew normal distribution (Sahu, Dey, & Branco, 2003). 257 Thus also in this model the linear outcome is defined constrained to be positive. Because the 258 GPN distribution is modelled using a so-called augmented representation (see also the 259 description of the CL-PN and CL-GPN models) it is convenient to use a similar tactic for 260 modelling the multivariate skew normal distribution. As in Mastrantonio (2018) dependence 261 between the linear and circular outcome is created by modelling the augmented 262 representations of Θ and Y together in a 2m+w dimensional normal distribution. 263 This means that we have a shared mean vector and variance-covariance matrix for the 264 linear and circular outcome(s), much like having multiple outcomes in a MANOVA 265 (multivariate analysis of variance) model. In our regression extension of the GPN-SSN model 266 we have i = 1, ..., 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 x_i is a g+1 dimensional vector 269 containing the value 1 to estimate an intercept and the q covariate values. This means that 270 in contrast to the other three models, we have to use the same set of predictors for the 271 circular and linear outcome. 272

For the teacher data, $\boldsymbol{B} = \begin{bmatrix} \beta_{0_{s^I}} & \beta_{0_{s^{II}}} & \beta_{0_y} \\ \beta_{1_{s^I}} & \beta_{1_{s^{II}}} & \beta_{1_y} \end{bmatrix}$. The predicted circular³ and linear outcomes in the GPN-SSN model are

$$\hat{\theta}_i = \operatorname{atan2}(\beta_{0_{\circ II}} + \beta_{1_{\circ II}} \operatorname{SE}_i, \beta_{0_{\circ I}} + \beta_{1_{\circ I}} \operatorname{SE}_i),$$

275 and

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

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

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

Model Fit Criterion

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

³ 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 integretion or Monte Carlo methods because a closed form expression for the mean direction is not available.

different training set.

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

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

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

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

where B is the amount of posterior samples and $\boldsymbol{\vartheta}^{(j)}$ are the posterior estimates of the model 298 parameters for the i^{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
we can then compute a PLSL for the circular and linear outcome by using the conditional
log-likelihoods of the respective outcome (see Supplementary Material for a definition of the
loglikelihoods). To evaluate the predictive performance we average across the PLSL criteria
of the cross-validation analyses. We also assess the cross-validation variability by means of
the standard deviations of the PLSL criteria.

Data Analysis

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

Results & Analysis

313

In the Supplementary Material we have described the starting values for the MCMC 318 procedures for the CL-PN, CL-GPN and GPN-SSN models, hence it remains to specify the 319 starting values for the maximum likelihood based Abe-Ley model: 320 $\eta_0 = 0.9, \eta_1 = 0.9, \nu_0 = 0.9, \nu_1 = 0.9, \kappa = 0.9, \alpha = 0.9, \lambda = 0.$ The initial number of iterations 321 for the three MCMC samplers was set to 2000. After convergence checks via traceplots we 322 concluded that some of the parameters of the GPN-SSN model did not converge. Therefore 323 we set the number of iterations of the MCMC models to 20,000 and subtracted a burn-in of 324 5000 to reach convergence (the Geweke diagnostics show absolute z-scores over 1.96 in 6% of 325 the estimated parameters). Note that we choose the same number of iterations for all three 326 models models estimated using MCMC prodedures to make their comparison via the PLSL 327 as fair as possible. Lastly, the predictor SE was centered before inclusion in the analysis as 328 this allows the intercepts to bear the classical meaning of average behavior. 329

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 γ_0 in 339 the CL-PN, CL-GPN and Abe-Ley model and the parameter β_{0_y} in the GPN-SSN model 340 inform us about the strength of interpersonal behavior at the average self-efficacy. For the 341 CL-PN, CL-GPN and GPN-SSN model the parameters are estimated at 0.38, 0.37 and 0.30 342 respectively and are a direct prediction of the strength of interpersonal behavior at the 343 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 345 model, γ_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 350 average of all survival functions for observations that fall within 1 standard deviation of the 351 mean. The survival function indicates that the probability of having a low strength of 352 interpersonal behavior is higher than having a high strength. We however can not make any 353 direct statement about the estimated strength using the Abe-Ley model. 354 The parameters $\beta_0^I, \, \beta_0^{II}, \, \beta_0, \, \beta_{0_{s^I}}$ and $\beta_{0_{s^{II}}}$ inform us about the type of interpersonal 355 behavior at the average self-efficacy for the CL-PN, CL-GPN, Abe-Ley and GPN-SSN model 356 respectively. For the CL-PN, CL-GPN and GPN-SSN model we need to combine the 357 estimates for the underlying bivariate components $\{I, II\}$ into one circular estimate using 358 the double arctangent function⁴. Table 6 shows that these circular estimates are similar for 359 the three models at 32.29°, 33.70° and 35.53°. In the Abe-Ley model the type of 360 interpersonal behavior at the average self-efficacy is estimated at 0.36 radians or 20.63°. 361

 $^{^4}$ at an2($\beta_0^{II},\beta_0^{I})$ or at an2($\beta_{0_{s^{II}}},\beta_{0_{s^{I}}})$

The effect of self-efficacy. The parameters γ_1 in the CL-PN, CL-GPN, Abe-Ley 362 model and β_{1_y} in the GPN-SSN model inform us about the effect of self-efficacy on the 363 strength of interpersonal behavior. For the CL-PN, CL-GPN and GPN-SSN model the 364 parameters are estimated at 0.03, 0.03 and 0.09 respectively and are a direct estimate of the 365 effect of self-efficacy on the strength of interpersonal behavior, i.e. an increase of 1 unit in 366 self-efficacy leads to an increase of 0.09 units in the strength of interpersonal behavior 367 according to the GPN-SSN model. These estimates are however quite small and only 368 different from 0 (the HPD interval does not contain 0) in the GPN-SSN model. It is hard to 369 say which of the three models, CL-PN, CL-GPN or GPN-SSN, to use to base our conclusions 370 on. The model CL-GPN and CL-PN fit the linear outcome best according to the model fit in 371 Table 7. In these models the linear outcome has a symmetric distribution whereas in the 372 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 374 with its lower model fit. 375

In the Abe-Ley model, γ_1 influences the shape parameter of the distribution of the 376 strength of interpersonal behavior and does not directly estimate the effect of self-efficacy. 377 Instead we can use the survival function to say something about the probability of having a 378 certain strength of interpersonal behavior for different values of self-efficacy. Figure 6 shows 379 this function for low, average and high values of self-efficacy (as defined in Figure 3). This 380 function indicates that the effect of self-efficacy on the strength of interpersonal behavior is 381 not linear. The probability of having a higher strength of interpersonal behavior is highest 382 for low self-efficacy and lowest for average self-efficacy. 383

The parameters β_1^I , β_1^{II} , β_1 , β_1_{sI} and β_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. 389 The slope at the inflection point, b_c , for the CL-PN model is computed by using methods 390 from Cremers et al. (2018b) and is equal to 1.67 (-24.66, 29.33)⁵ The parameter β_1 is the 391 slope at the inflection point for the Abe-Lev model and is equal to -0.03. Even though these 392 slopes are quite different, the regression lines in Figure 7 are quite similar in the data range. 393 Both the regression line of the Abe-Ley model and the CL-PN model show slopes that are 394 not very steep in the range of the data indicating that the effect of self-efficacy on the type 395 of interpersonal behavior is not large. 396 In the CL-GPN and GPN-SSN model we cannot compute circular regression 397 coefficients due to the fact that not only the mean vector of the GPN distribution but also 398 the covariance matrix influences the predicted value on the circle. Instead, we will compute 399 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 401 posterior predictive distributions are $\hat{\theta}_{SE_{min}} = 215.74^{\circ}(147.36^{\circ}, 44.49^{\circ}),$ 402 $\hat{\theta}_{SE_{median}} = 25.93^{\circ}(337.02^{\circ}, 138.59^{\circ}), \ \hat{\theta}_{SE_{max}} = 30.86^{\circ}(8.63^{\circ}, 72.19^{\circ})$ for the CL-GPN model. 403 Note that we display the modes and HPD intervals for the posterior predictive distributions 404 on the interval $[0^{\circ}, 360^{\circ})$ and that $44.49^{\circ} = 404.49^{\circ}$ due to the periodicity of a circular 405 variable. The posterior mode estimate of 215.74° thus lies within its HPD interval 406 (147.36°, 44.49°). For the GPN-SSN model the modes and 95% HPD intervals of the 407 posterior predictive distributiona are $\hat{\theta}_{SE_{min}} = 206.87^{\circ}(117.12^{\circ}, 72.02^{\circ}),$ 408 $\hat{\theta}_{SE_{median}} = 24.68^{\circ}(334.73^{\circ}, 128.27^{\circ}), \ \hat{\theta}_{SE_{max}} = 29.81^{\circ}(0.74^{\circ}, 80.61^{\circ}).$ For both the CL-GPN 409 and GPN-SSN model the HPD intervals of the mode of the posterior predictive intervals of 410 individuals scoring the minimum, median and maximum self-efficacy overlap. This indicates 411 that the effect of self-efficacy, if there is any, on the type of interpersonal behavior a teacher 412

⁵ 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 2π . In this case the interval is much wider and covers 0, indicating there is no evidence for an effect.

shows is not expected to be strong. Had the HPD intervals not overlapped we could have 413 concluded that as the self-efficacy increases, the score of the teacher on the IPC moves 414 counterclockwise. 415

416

428

Dependence between type and strength of interpersonal behavior. 417 relation between the type and strength of interpersonal behavior in the CL-PN and CL-GPN 418 model, is described by the parameters γ_{\cos} and γ_{\sin} . The HPD interval of γ_{\cos} does not 419 include 0 for both the CL-PN and CL-GPN models, meaning that the cosine component of 420 the type of interpersonal behavior has an effect on the strength of interpersonal behavior. 421 In the teacher data the sine and cosine components have a substantive meaning. This 422 is illustrated in Figure 2. In a unit circle the horizontal axis (Communion) represents the 423 cosine of and the vertical axis (Agency) represents the sine of an angle. For the teacher data 424 this means that the Communion (cosine) dimension of the IPC positively effects the strength 425 of a teachers' type of interpersonal behavior, in plain words: teachers exhibiting 426 interpersonal behavior types with higher communion scores (e.g., "helpful" and 427 "understanding" in Figure 2) are stronger in their interpersonal behavior.

In the GPN-SSN model the dependence between the type and strengths of 429 interpersonal behavior is modelled through the covariances between the linear outcome and 430 the sine and cosine of the circular outcome $\sum_{sy_{2,3}}$ and $\sum_{sy_{1,3}}$. Both covariances, $\sum_{sy_{2,3}} = 0.09$ 431 and $\sum_{sy_{1.3}} = 0.23$, are different from zero, but the one of the cosine component, and thus the 432 correlation with the Communion dimension, is larger. This mean that teachers scoring both 433 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 435 teachers with the strongest interpersonal behavior have a type of interpersonal behavior 436 between 0° and 90°. To get these scores on the circle both the Agency and the Communion 437 score of a Teacher have to be positive (see (1)). This corresponds to the pattern observed in 438 the teacher data in Figure 2. At a strength of 0.4 and up we see that the scores on the circle 439

range on average between 0° and 100° .

Model fit. Table 7 shows the values fof 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 440 outcome. This would suggest that for the circular variable a slightly skewed distribution fits 450 best. However, both the GPN-SSN and the CL-GPN models fit much worse even though the 451 distribution for the circular outcome in these models can also take a skewed shape. It should 452 be noted that the standard deviation of the cross-validation estimates is rather large for the 453 Abe-Ley and the CL-GPN model. It is possible that these large standard deviations for the 454 PLSL are caused by the fact that they are computed for a relatively small sample size, but 455 this does not explain why the PLSL has a large standard deviation for only a few cylindrical 456 models and not for all. 457

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.

468 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 476 able to analyze the information about the type and strength of interpersonal behavior 477 simultaneously. In previous research, the two components of the interpersonal circumplex 478 (i.e., Agency and Communion) were analyzed separately. Such an approach also provides 479 information about the strength of teachers' score on Agency and Communion, yet a large 480 portion of information about the combination of Agency and Communion, which describes 481 the type of behavior that is observed, gets lost. A first solution to include both dimensions 482 as a circular variable in data analysis was described by Cremers et al. (2018a). A downside 483 of that analysis was that information about the strength of the specific type of interpersonal 484 behavior could not be retained. In the present study, we have shown how using cylindrical 485 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 490 investigate the effect of further covariates on data from the circumplex.

498

499

500

501

502

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
strength of interpersonal behavior. We found that stronger behavior is associated with higher
scores on the Communion and in some models also the Agency dimension. This implies that
teachers whose type of interpersonal behavior ranges between 0° and 90°, the "helpful" and
"directing" subtypes are stronger in their behavior than teachers of the other subtypes.

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

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 parameters of the circular outcome component is not straightforward, if at all possible. This 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 outcomes can be included and we can thus apply the model to multivariate cylindrical data.

In addition the GPN-SSN, the CL-GPN and CL-PN models are extendable to a mixed-effects structure and can thus also be fit to longitudinal data (see Nuñez-Antonio and Gutiérrez-Peña (2014) and Hernandez-Stumpfhauser et al. (2016) for hierarchical/mixed-effects models for the PN and GPN distributions respectively). For the Abe-Ley model this may also be possible but has not been done in previous research for the

conditional distribution of its circular outcome (sine-skewed von Mises). Concerning
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.

532

542

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),
- 546 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.
- 549 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),
- 555 1261-1275. doi:10.1007/s00477-013-0819-6
- García-Portugués, E., Crujeiras, R. M., & González-Manteiga, W. (2013). Exploring
- wind direction and SO2 concentration by circular-linear density estimation. Stochastic
- Environmental Research and Risk Assessment, 27(5), 1055–1067.
- doi:10.1007/s00477-012-0642-5
- 560 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.
- 569 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).
- 576 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.
- 584 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
- 587 Company.
- Ley, C., & Verdebout, T. (2017). Modern directional statistics. Chapman & Hall/CRC

Press. Boca Raton, FL.

600

- Locke, K. D., & Sadler, P. (2007). Self-efficacy, values, and complementarity in dyadic 590 interactions: Integrating interpersonal and social-cognitive theory. Personality and Social
- Psychology Bulletin, 33, 94–109. doi:10.1177/0146167206293375 592
- Mardia, K. V., & Jupp, P. E. (2000). Directional statistics (Vol. 494). Chichester, 593 England: Wiley.
- Mardia, K. V., & Sutton, T. W. (1978). A model for cylindrical variables with 595 applications. Journal of the Royal Statistical Society Series B (Methodological), 40(2), 596 229 - 233.597
- Mastrantonio, G. (2018). The joint projected normal and skew-normal: A distribution 598 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 601 modelling using circular-linear general projected normal distribution. Environmetrics, 26(2), 602 145–158. doi:10.1002/env.2326
- Nuñez-Antonio, G., & Gutiérrez-Peña, E. (2014). A Bayesian model for longitudinal 604 circular data based on the projected normal distribution. Computational Statistics & Data 605 Analysis, 71, 506–519. doi:10.1016/j.csda.2012.07.025
- Nuñez-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 610 relationships (PhD thesis). Enschede: Ipskamp drukkers. 611

- 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., & van Tartwijk, J. (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).
- van der Want, A. C., den Brok, P., Beijaard, D., Brekelmans, M., Claessens, L. C., &
- Pennings, H. J. M. (2018). The relation between teachers' interpersonal role identity and
- their self-efficacy, burnout and work engagement. Professional Development in Education,
- 639 Advance Online Publication. doi:10.1080/19415257.2018.1511453
- 640 Wiggins, J. (1996). An informal history of the interpersonal circumplex tradition.
- Journal of Personality Assessment, 66(2), 217–233.
- Wright, A. G., Pincus, A. L., Conroy, D. E., & Hilsenroth, M. J. (2009). Integrating
- 643 methods to optimize circumplex description and comparison of groups. Journal of
- Personality Assessment, 91(4), 311–322. doi:10.1080/00223890902935696
- Wubbels, T., Brekelmans, M., den Brok, P., & van Tartwijk, J. (2006). Handbook of
- classroom management: Research practice and contemporary issues. In C. Evertson & C. S.
- 647 Weinstein (Eds.), Handbook of classroom management: Research, practice, and contemporary
- issues (pp. 1161–1191). Malwah, NJ: Lawrence Erlbaum Associates.

 $\label{eq:continuous} \begin{tabular}{ll} Table 1 \\ Descriptives for the teacher dataset. \end{tabular}$

Variable	$\mathrm{mean}/\bar{\theta}$	$\mathrm{sd}/\hat{ ho}$	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.

Comparison of the four cylindrical regression models

Table 2

Aspect	CL-PN	CL-GPN	Abe-Ley	GPN-SSN
0				
Distribution	PN	GPN	Sine-skewed vM	GPN
Domain	$[0,2\pi)$	$[0,2\pi)$	$[0,2\pi)$	$[0,2\pi)$
Shape	symmetric,	assymetric,	assymetric,	assymetric,
	unimodal	multimodal	unimodal	multimodal
Y				
Distribution	Normal	Normal	Weibull	skewed-Normal
Domain	$(-\infty, +\infty)$	$(-\infty, +\infty)$	$(0, +\infty)$	$(0, +\infty)$
Shape	symmetric,	symmetric,	assymetric,	assymetric,
	unimodal	unimodal	unimodal	unimodal
Θ -Y dependence				
	y regressed on	y regressed on	α and κ	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
eta_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)
eta_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)
eta_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)
eta_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)
γ_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)
γ_{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)
γ_{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)
γ_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)
σ	0.14 (0.00)	0.12 (0.00)	0.16 (0.00)	0.14 (0.00)	0.12 (0.00)	0.16 (0.00)
$\sum_{1,1}$	NA (NA)	NA (NA)	NA (NA)	3.04 (0.29)	1.85 (0.13)	5.00 (0.41)
$\sum_{1,2}$	NA (NA)	NA (NA)	NA (NA)	0.47 (0.12)	0.12 (0.12)	0.80 (0.10)
$\sum_{2,2}$	NA (NA)	NA (NA)	NA (NA)	1.00 (0.00)	1.00 (0.00)	1.00 (0.00)

Note: β_0^I , β_0^{II} and γ_0 inform us about the type and strength of interpersonal behavior at the average self-efficacy. β_1^I , β_1^{II} and γ_1 inform us about the effect of self-efficacy on the type and strength of interpersonal behavior. γ_{cos} and γ_{sin} inform us about the dependence between the type and strength of interpersonal behavior. $\sum_{1,1}$, $\sum_{1,2}$ and $\sum_{2,2}$ are are elements of the variance-covariance matrix of the type of interpersonal behavior in the CL-GPN model and σ 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

	β_0	β_1	γ_0	γ_1	α	κ	λ
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: β_0 and γ_0 inform us about the type and strength of interpersonal behavior at the average self-efficacy. β_1 and γ_1 inform us about the effect of self-efficacy on the type and strength of interpersonal behavior. α is the shape parameter of the distribution of the strength of interpersonal behavior. κ and λ 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
$eta_{0_s^I}$	0.30 (0.01)	0.26 (0.01)	0.34 (0.01)	2.11 (0.11)	1.75 (0.09)	2.50 (0.11)
$eta_{0_s^{II}}$	0.19 (0.00)	0.17 (0.01)	0.21 (0.00)	1.34 (0.06)	$1.10 \ (0.05)$	1.57 (0.06)
β_{0_y}	0.33 (0.01)	0.30 (0.30)	0.36 (0.01)	0.33 (0.01)	0.30 (0.01)	0.36 (0.01)
$eta_{1_s^I}$	0.09 (0.01)	0.05 (0.01)	0.13 (0.01)	0.60 (0.06)	0.33 (0.05)	0.90 (0.06)
$\beta_{1_s^{II}}$	0.07 (0.00)	0.04 (0.00)	0.09 (0.01)	0.48 (0.03)	0.30 (0.04)	0.66 (0.04)
β_{1_y}	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)
λ	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: $\beta_{0_s^I}$, $\beta_{0_s^{II}}$ and β_{0_y} inform us about the type and strength of interpersonal behavior at the average self-efficacy. $\beta_{1_s^I}$, $\beta_{1_s^{II}}$ and β_{1_y} 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.

 λ 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 $GPN\text{-}SSN\ models$

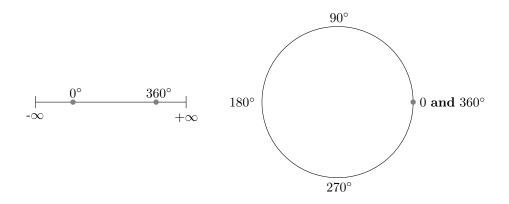
	Mode	HPD LB	HPD UB
CL-PN	32.29	24.81	39.71
CL-GPN	33.70	26.72	41.15
GPN-SSN	35.53	28.40	43.30

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).

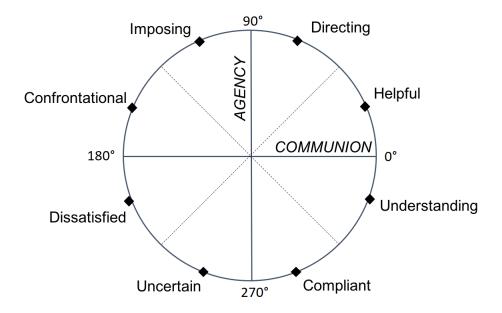


Figure 2. The interpersonal circle for teachers (IPC-T). The words presented in the circumference of the circle are anchor words to describe the type of behavior located in each part of the IPC.

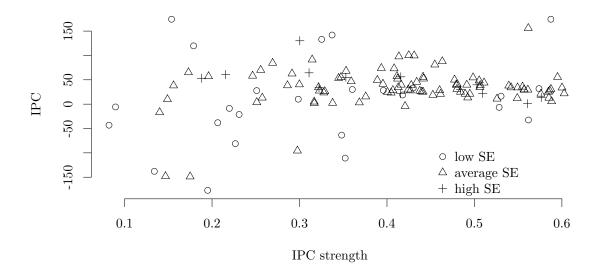


Figure 3. Plot showing the relation between the linear and circular outcome component (in degrees) of the teacher data.

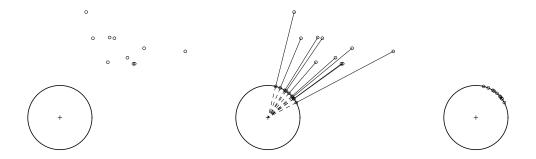


Figure 4. Plot showing the projection of datapoints in bivariate space, S, (left) to the circle (right). The lines connecting the bivariate datapoints to the circular datapoints represent the euclidean norm of the bivariate datapoints, the random variable R.

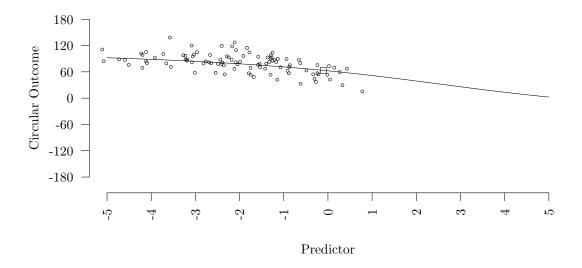


Figure 5. Circular regression line for the relation between a covariate and a circular outcome with the data the regression line was fit to. The square indicates the inflection point of the regression live.

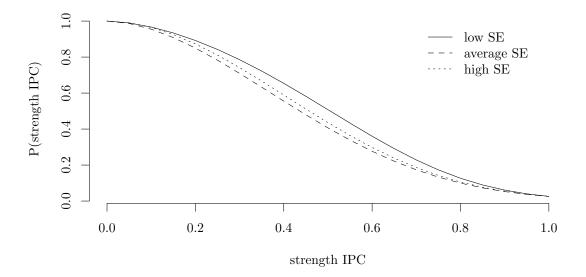


Figure 6. Plot showing the probability of having a particular strength of interpersonal behavior (survival plot) for the minimum, mean and maximum self-efficacy in the data.

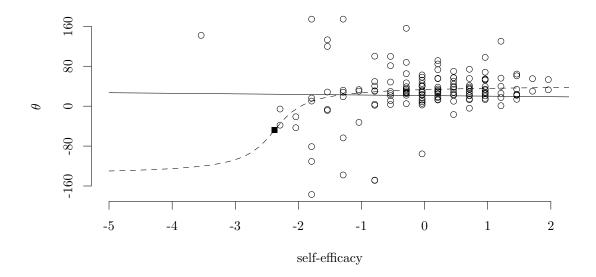


Figure 7. Plot showing circular regression lines for the effect of self-efficacy as predicted by the Abe-Ley model (solid line) and CL-PN model (dashed line). The black square indicates the inflection point of the circular regression line for the CL-PN model.