

Panel Analyses Report

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Chapter 1

Prerequis

Ceci est *une étude* des données de panel avec **Markdown**.

The **bookdown** package can be installed from CRAN or Github:

La structure de ce rapport est que chaque fichier RMD porte un chapitre et un thème bien spécifique de notre analyse

Nous avons utilisé XeLaTeX pour compiler ce document en PDF.

Chapter 2

Introduction

You can label chapter and section titles using `{#label}` after them, e.g., we can reference Chapter 2. If you do not manually label them, there will be automatic labels anyway, e.g., Chapter 5.

Figures and tables with captions will be placed in `figure` and `table` environments, respectively.

```
par(mar = c(4, 4, .1, .1))  
plot(pressure, type = 'b', pch = 19)
```



Figure 2.1: Here is a nice figure!

Table 2.1: Here is a nice table!

| Sepal.Length | Sepal.Width | Petal.Length | Petal.Width | Species |
|--------------|-------------|--------------|-------------|---------|
| 5.1 | 3.5 | 1.4 | 0.2 | setosa |
| 4.9 | 3.0 | 1.4 | 0.2 | setosa |
| 4.7 | 3.2 | 1.3 | 0.2 | setosa |
| 4.6 | 3.1 | 1.5 | 0.2 | setosa |
| 5.0 | 3.6 | 1.4 | 0.2 | setosa |
| 5.4 | 3.9 | 1.7 | 0.4 | setosa |
| 4.6 | 3.4 | 1.4 | 0.3 | setosa |
| 5.0 | 3.4 | 1.5 | 0.2 | setosa |
| 4.4 | 2.9 | 1.4 | 0.2 | setosa |
| 4.9 | 3.1 | 1.5 | 0.1 | setosa |
| 5.4 | 3.7 | 1.5 | 0.2 | setosa |
| 4.8 | 3.4 | 1.6 | 0.2 | setosa |
| 4.8 | 3.0 | 1.4 | 0.1 | setosa |
| 4.3 | 3.0 | 1.1 | 0.1 | setosa |
| 5.8 | 4.0 | 1.2 | 0.2 | setosa |
| 5.7 | 4.4 | 1.5 | 0.4 | setosa |
| 5.4 | 3.9 | 1.3 | 0.4 | setosa |
| 5.1 | 3.5 | 1.4 | 0.3 | setosa |
| 5.7 | 3.8 | 1.7 | 0.3 | setosa |
| 5.1 | 3.8 | 1.5 | 0.3 | setosa |

Reference a figure by its code chunk label with the `fig:` prefix, e.g., see Figure 2.1. Similarly, you can reference tables generated from `knitr::kable()`, e.g., see Table 2.1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```

You can write citations, too. For example, we are using the **bookdown** package (Xie, 2021) in this sample book, which was built on top of R Markdown and **knitr** (Xie, 2015).

Chapter 3

Literature

Chapter 4

The One-way Error Component Regression Model

4.1 INTRODUCTION

A panel data regression differs from a regular time-series or cross-section regression in that it has a double subscript on its variables, i.e.

$$y_{it} = \alpha + X'_{it}\beta + u_{it}$$
$$i = 1, \dots, N; t = 1, \dots, T$$

(2.1)

with

i

denoting households, individuals, firms, countries, etc. and t denoting time. The i subscript, therefore, denotes the cross-section dimension whereas t denotes the time-series dimension.

α

is a scalar,

β

is

$K \times 1$

and u_{it} is the

u_{it}

observation on K explanatory variables. Most of the panel data applications utilize a one-way error component model for the disturbances, with

$$u_{it} = \mu_i + v_{it} \quad (2.2)$$

where μ_i denotes the unobservable individual-specific effect and v_{it} denotes the remainder disturbance. For example, in an earnings equation in labor economics, y_{it} will measure earnings of the head of the household, whereas

$$X_{it}$$

may contain a set of variables like experience, education, union membership, sex, race, etc. Note that μ_i is time-invariant and it accounts for any individual-specific effect that is not included in the regression. In this case we could think of it as the individual's unobserved ability. The remainder disturbance

$$v_{it}$$

varies with individuals and time and can be thought of as the usual disturbance in the regression. Alternatively, for a production function utilizing data on firms across time,

$$y_{it}$$

will measure output and

$$X_{it}$$

will measure inputs. The unobservable firm-specific effects will be captured by the

$$\mu_i$$

and we can think of these as the unobservable entrepreneurial or managerial skills of the firm's executives. Early applications of error components in economics include Kuh (1959) on investment, Mundlak (1961) and Hoch (1962) on production functions and Balestra and Nerlove (1966) on demand for natural gas. In vector form (2.1) can be written as

$$y = \alpha i_{NT} + X\beta + u = Z\delta + u \quad (2.3)$$

$$y = \alpha i_{NT} + X\beta + u = Z\delta + u \quad (2.3)$$

where

$$y$$

is

$$NT \times 1$$

,

$$X$$

is

$$NT \times K$$

,

$$Z = [\iota_{NT}, X]$$

,

$$\delta' = (\alpha', \beta')$$

and

$$\iota_N T$$

is a vector of ones of dimension NT . Also, (2.2) can be written as

$$u = Z_\mu \mu + v$$

(2.4)

$$y_{it} = \alpha + X'_{it} + U_{it}$$

, $i=1, \dots, N$; $t=1, \dots, T$ with i denoting households, individuals, firms, countries, etc. and t denoting time. The i subscript, therefore, denotes the cross-section dimension whereas t denotes the time-series dimension. α is a scalar, μ is $K \times 1$ and X_{it} is the i^{th} observation on K explanatory variables. disturbances, with it

$$u_{it} = u_i + v_{it}$$

where u_i denotes the unobservable individual-specific effect and v_{it} denotes the remainder disturbance. For example, in an earnings equation in labor economics, y_{it} will measure earnings of the head of the household, whereas X_{it} may contain a set of variables like experience, education, union membership, sex, race, etc. Note that u_i is time-invariant and it accounts for any individual-specific effect that is not included in the regression. In this case we could think of it as the individual's unobserved ability. The remainder disturbance v_{it} varies with individuals and time and can be thought of as the usual disturbance in the regression. Alternatively, for a production function utilizing data on firms across time, y_{it} will measure output and X_{it} will measure inputs. The unobservable firm-specific effects will be captured by the u_i and we can think of these as the unobservable entrepreneurial or managerial skills of the firm's executives. Early applications of error components in economics include Kuh (1959) on investment, Mundlak (1961) and Hoch (1962) on production functions and Balestra and Nerlove (1966) on demand for natural gas. In vector form (2.1) can be written as

$$y = \alpha i_{NT} + X\beta + u = Z\delta + u$$

where y is $NT \times 1$, X is $NT \times K$, $Z = [i_{NT}, X]$, $\delta = (\alpha, \beta')$ and i_{NT} is a vector of ones of dimension NT . Also, (2.2) can be written as

$$u = Z_\mu \mu + v$$

(2.4)

where $u = (u_{11}, \dots, u_{1T}, u_{21}, \dots, u_{2T}, \dots, u_{N1}, \dots, u_{NT})$ with the observations stacked such that the slower index is over individuals and the faster index is over time. $Z = IN \otimes T$ where IN is an identity matrix of dimension N , T is a vector of ones of dimension T and \otimes denotes Kronecker product. Z_μ is a selector matrix of ones and zeros, or simply the matrix of individual dummies that one may include in the regression to estimate the μ if they are assumed to be fixed parameters. $\mu = (\mu_1, \dots, \mu_N)$ and $v = (v_{11}, \dots, v_{1T}, \dots, v_{N1}, \dots, v_{NT})$. Note that

$Z_\mu Z_\mu' = I_N \otimes J_T$ where J_T is a matrix of ones of dimension T and $P = Z(Z'Z)^{-1}Z'$, the projection matrix on Z_μ , reduces to $IN \otimes J_T$ where $J_T = JT/T$. P is a matrix which averages the observation across time for each individual, and $Q = INT - P$ is a matrix which obtains the deviations from individual means. For example, regressing y on the matrix of dummy variables Z_μ gets the predicted values P_y which has a typical element

$$\bar{y}_i = \sum_{t=1}^T \frac{y_{it}}{T}$$

repeated T times for each individual. The residuals of this regression are given by Qy which has a typical element

$$(y_{it} - \bar{y}_i)$$

P and Q are (i) symmetric idempotent matrices, i.e.

$P^2 = P$ and $P^2 = P$. This means that $\text{rank}(P) = \text{tr}(P) = N$ and $\text{rank}(Q) = \text{tr}(Q) = N(T - 1)$. This uses the result that the rank of an idempotent matrix is equal to its trace (see Graybill, 1961, theorem 1.63). Also, (ii) P and Q are orthogonal, i.e. $PQ = 0$ and (iii) they sum to the identity matrix $P + Q = INT$. In fact, any two of these properties imply the third (see Graybill, 1961, theorem 1.68).

4.2 THE FIXED EFFECTS MODEL

In this case, the μ are assumed to be fixed parameters to be estimated and the remainder disturbances stochastic with μ independent and identically dis-

tributed IID $(0, \sigma_v^2)$. The X_{it} are assumed independent of the ε_{it} for all i and t . The fixed effects model is an appropriate specification if we are focusing on a specific set of N firms, say, IBM, GE, Westinghouse, etc. and our inference is restricted to the behavior of these sets of firms. Alternatively, it could be a set of N OECD countries, or N American states. Inference in this case is conditional on the particular N firms, countries or states that are observed. One can substitute the disturbances given by (2.4) into (2.3) to get

$$y = \alpha i_{IT} + X\beta + Z_\mu\mu + v = Z\delta + Z_\mu\mu + v \quad (2.5)$$

Chapter 5

Methods

We describe our methods in this chapter.

Les données de panel, ou données longitudinales possèdent les deux dimensions précédentes (individuelle et temporelle). En effet, il est souvent intéressant d'identifier l'effet associé à chaque individu (un effet qui ne varie pas dans le temps, mais qui varie d'un individu à un autre). Cet effet peut être fixe ou aléatoire.

Par conséquent, le modèle en données de panel s'écrit comme un modèle à double indice qui prend la forme suivante :

$$Y_{it} = \alpha_i \sum_k \beta_{ki} x_{ki} + \epsilon_{it}$$

avec

$$i : 1 \rightarrow N$$

et

$$t : 1 \rightarrow T$$

La double dimension qu'offrent les données de panel est un atout majeur. En effet, si les données en séries temporelles permettent d'étudier l'évolution des relations dans le temps, elles ne permettent pas de contrôler l'hétérogénéité entre les individus. A l'inverse, les données en coupes transversales permettent d'analyser l'hétérogénéité entre les individus mais elles ne peuvent pas tenir compte des comportements dynamiques, puisque la dimension temporelle est exclue du champ d'analyse.

Ainsi, en utilisant des données de panel, on pourra exploiter les deux sources de variation de l'information statistique : - Temporelle où variabilité intra-individuelle (within) - et individuelle ou variabilité inter-individuelle (Between).

Chapter 6

Analyses

Nous faisons *application* des méthodes présentées dans le chapitre précédant pour l'analyse des données de pannel

Avant de passer à la modélisation, nous ferons une description de nos variables d'intérêt d'une manière statique : nos prédicteurs et les variables réponses

6.1 Netoyage de la base des données

Apperçue globale des données

Voici la structure de la base des données

```
## Rows: 3,310
## Columns: 6
## $ `N°`          <dbl> 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 1~
## $ `Country/destination` <chr> "AFRIQUE DU SUD", "AFRIQUE DU SUD", "AFRIQUE DU ~
## $ Year          <dbl> 2011, 2011, 2011, 2013, 2013, 2013, 2013, 2013, ~
## $ Goods         <fct> "GRUES SUR PNEUMATIQUE", "CAMION FAMIL", "CAMION~
## $ Weight        <dbl> 13500, 12000, 24000, 183, 19520, 19520, 19520, 1~
## $ Taxe          <dbl> 0, 0, 0, 0, 264771, 272817, 283220, 264142, 0, 0~
```

Voici les modalités de la variable **Goods** qui signifie **Marchandises**

La variable **Goods** a 740 modalités

Faisons la caractérisation des niveaux des marchandises dont l'encodage fait défaut

```
class(taxe_df$Goods)
```

```
## [1] "character"
```

Usage de `tm` et `Stringr`

Table 6.1: Echantillon de la base des données

| N° | Country/destination | Year | Goods | Weight | Taxe |
|----|---------------------|------|-------------------------------------|--------|--------|
| 1 | AFRIQUE DU SUD | 2011 | GRUES SUR PNEUMATIQUE | 13500 | 0 |
| 2 | AFRIQUE DU SUD | 2011 | CAMION FAMIL | 12000 | 0 |
| 3 | AFRIQUE DU SUD | 2011 | CAMION SOMUL | 24000 | 0 |
| 4 | AFRIQUE DU SUD | 2013 | Café vert arabica k4 | 183 | 0 |
| 5 | AFRIQUE DU SUD | 2013 | Café vert arabica k4 | 19520 | 264771 |
| 6 | AFRIQUE DU SUD | 2013 | Café vert arabica k4 | 19520 | 272817 |
| 7 | AFRIQUE DU SUD | 2013 | Café vert arabica k4 | 19520 | 283220 |
| 8 | AFRIQUE DU SUD | 2013 | Café vert arabica k4 | 19520 | 264142 |
| 9 | AFRIQUE DU SUD | 2013 | CAMION | 24000 | 0 |
| 10 | AFRIQUE DU SUD | 2017 | Instruments et appareils du n°90.15 | 654 | 0 |

Warning: Unknown levels in `f`: equipements protection

```
## [1] "Autres Marchandises"
## [2] "Bois"
## [3] "Machines et appareils domestique"
## [4] "Médicaments et plantes médicinales"
## [5] "Poissons, viande et oeufs"
## [6] "Matériels de construction"
## [7] "Materiel Informatique et Electroniques"
## [8] "Véhicules,camions,Motos et acc"
## [9] "Vetements,tissus et acc et chaussure"
## [10] "boissons, bières et limonades"
## [11] "Machine us Ingsutriel"
## [12] "Article Menange et Campement"
## [13] "sacs, sachetsn emballages"
## [14] "Papiers et fournitures de bureaux"
## [15] "Produits alimentaires,prep et huiles"
## [16] "caféarabica"
## [17] "Minéraux et dérivés"
## [18] "engins et tracteurs"
## [19] "Cigarette et papier cigarettes et tabac"
## [20] "constructionprefabriquees"
## [21] "cadreset conteneurs"
## [22] "Pièces de Réchange appareils"
## [23] "Générateurs,batterie et piles"
## [24] "etuis en plastique ou textile"
## [25] "Pétrole et dérivées et huile de graissage"
## [26] "boissons, bières,liqueurs et limonades"
## [27] "produits beaute"
## [28] "peauxdes betes"
```

Table 6.2: Modalités de la variable Goods à l'importation des donnees

| |
|---|
| x |
| 0 |
| 3Café vert arabica, en feve K3 |
| Abats comestibles,congeles,de chevaux,anes,mulets,ovins ou caprins |
| ABATS COMESTIBLES;CONGELES;DE CHEVAUX;ANES;MULETS;OVINS |
| Accessoires de radio diffusion |
| Accessoires de vehicules |
| Accumulateurs electriques |
| Acide acetique |
| ages de 5 ans ou moins |
| ages de plus de 5 ans |
| Agés de plus de 5 ans ou moins |
| Alcaloides du quinquina et leurs derives; |
| ALCOOL ETYLIQUE NON DENATURE |
| ambulance d'une cylindree excedant 2500 cm3 |
| Antennes |
| Antennes et reflecteurs d'antennes |
| antennes et reflateurs |
| Appareils d'eclairage electriques |
| Appareils d'eclairage non electriques |
| Appareils d'eclairages electriques |
| Appareils du n°84.14 |
| Appareils electrothermiques pour la |
| appareils pour la reception,la conversion et la transmission |
| Art et materiel d'athletisme |
| Articles confectionnes en textiles |
| Articles d'economie domestique,en |
| Articles de bureau |
| ARTICLES DE BUREAU |
| Articles de bureau ou de la papeterie |
| Articles de friperie |
| ARTICLES DE FRIPERIE |
| Articles et materiel d'athletisme |
| Ashok Layland |
| ASPIRATEUR ET ACCESSOIRES |
| Autes bois sciés |
| AUTRE MACHINE ET APPAREIL A IMPRIMER |
| AUTRE MINERAIS DE TITANE (Coltant) |
| AUTRE PARTIE DE PLANTE |
| AUTRE PEAUX |
| AUTRE PREP ALIMENTAIRE |
| Autre vehicules automobiles a usages speciaux |
| Autres |
| AUTRES |
| Autres bois scies |
| Autres abats comestibles frais ou refrigerés de chevaux,anes,mulets,ovins,caprins |
| Autres abats comestibles,congeles,de chevaux,anes,mulets,ovins ou caprins |
| Autres accessoires de tuyauterie en fonte |
| Autres accumulateurs electriques |
| Autres appareils elevateurs, a action continue pour marchandises |
| Autres armes |
| Autres art de bureau ou de papeterie en papier |

| ## | n | % | val% |
|--|------|------|------|
| ## Autres Marchandises | 160 | 4.8 | 4.8 |
| ## Bois | 140 | 4.2 | 4.2 |
| ## Machines et appareils domestique | 30 | 0.9 | 0.9 |
| ## Médicaments et plantes médicinales | 34 | 1.0 | 1.0 |
| ## Poissons, viande et oeufs | 12 | 0.4 | 0.4 |
| ## Matériels de construction | 27 | 0.8 | 0.8 |
| ## Matériel Informatique et Electroniques | 32 | 1.0 | 1.0 |
| ## Véhicules, camions, Motos et acc | 113 | 3.4 | 3.4 |
| ## Vetements, tissus et acc et chaussure | 100 | 3.0 | 3.0 |
| ## boissons, bières et limonades | 15 | 0.5 | 0.5 |
| ## Machine us Ingsutriel | 54 | 1.6 | 1.6 |
| ## Article Menage et Campement | 37 | 1.1 | 1.1 |
| ## sacs, sachets et emballages | 6 | 0.2 | 0.2 |
| ## Papiers et fournitures de bureaux | 24 | 0.7 | 0.7 |
| ## Produits alimentaires, prep et huiles | 68 | 2.1 | 2.1 |
| ## café arabica | 1303 | 39.4 | 39.5 |
| ## Minerais et dérivés | 1053 | 31.8 | 31.9 |
| ## engins et tracteurs | 18 | 0.5 | 0.5 |
| ## Cigarette et papier cigarettes et tabac | 14 | 0.4 | 0.4 |
| ## construction prefabriquées | 7 | 0.2 | 0.2 |
| ## cadres et conteneurs | 1 | 0.0 | 0.0 |
| ## Pièces de Réchange appareils | 6 | 0.2 | 0.2 |
| ## Générateurs, batterie et piles | 15 | 0.5 | 0.5 |
| ## etuis en plastique ou textile | 1 | 0.0 | 0.0 |
| ## Pétrole et dérivées et huile de graissage | 4 | 0.1 | 0.1 |
| ## boissons, bières, liqueurs et limonades | 2 | 0.1 | 0.1 |
| ## produits beauté | 10 | 0.3 | 0.3 |
| ## peaux de bêtes | 14 | 0.4 | 0.4 |
| ## NA | 10 | 0.3 | NA |

nettoyage de la variable `country_desti` qui est un facteur dans le quel nous retrouvons les niveaux rédundants (sur l'identifiant des pays)

```
## [1] "AFRIQUE DU SUD"
## [2] "ALGERIE"
## [3] "ALLEMAGNE"
## [4] "AMERIQUE LATINE"
## [5] "ANGLETERRE"
## [6] "ANGOLA"
## [7] "ARABIE"
## [8] "ASIE"
## [9] "AUSTRALIE"
## [10] "BELGIQUE"
## [11] "BURUNDI"
## [12] "CANADA"
## [13] "CHINE"
```

```
## [14] "CHYPRE"
## [15] "CONGO BRAZA"
## [16] "CZECH REP"
## [17] "DOMBASI SIMBA"
## [18] "EMIRATES ARABES UNIES"
## [19] "ESPAGNE"
## [20] "FRANCE"
## [21] "GABON"
## [22] "GRANDE BRATAGNE"
## [23] "GRECE"
## [24] "HONG KONG"
## [25] "ILE MAURICE"
## [26] "INDE"
## [27] "ITALIE"
## [28] "J WOLFF"
## [29] "JAPON"
## [30] "KENYA"
## [31] "KP - Corée, République Populaire démocra"
## [32] "LIBAN"
## [33] "LUXEMBOURG"
## [34] "MADRID"
## [35] "MALAISIE"
## [36] "MAROC"
## [37] "NERLAND"
## [38] "NERETHERLAND"
## [39] "NIGERIA"
## [40] "NOUVELLE ZELANDE"
## [41] "OUGANDA"
## [42] "PANAMA"
## [43] "PAYS BAS"
## [44] "PHILLIPINE"
## [45] "POLOGNE"
## [46] "PORTUGAL"
## [47] "R-U"
## [48] "RDC"
## [49] "RDC/BELGIQUE"
## [50] "RDC/BUNIA"
## [51] "RDC/CHINE"
## [52] "RDC/ETATS UNIS"
## [53] "RDC/FRANCE"
## [54] "RDC/MALAISIE"
## [55] "RDC/OUGANDA"
## [56] "RDC/R-U"
## [57] "RDC/RWANDA"
## [58] "RDC/SINGAPOUR"
## [59] "RDC/SUISSE"
```

[60] "REP TCHEQUE"
 ## [61] "ROYAUME UNI"
 ## [62] "RWANDA"
 ## [63] "SENEGAL"
 ## [64] "SINGAPOUR"
 ## [65] "SKN"
 ## [66] "SOMALIE"
 ## [67] "SOUDAN"
 ## [68] "SUCAFINA"
 ## [69] "SUD SOUDAN"
 ## [70] "SUEDE"
 ## [71] "SUISSE"
 ## [72] "SUITZERLAND"
 ## [73] "Swaziland"
 ## [74] "SWEDEN"
 ## [75] "SWITZERLAND"
 ## [76] "TANZANIE"
 ## [77] "TCHAD"
 ## [78] "THAILANDE"
 ## [79] "TWIN TRADING"
 ## [80] "TZ"
 ## [81] "UAE"
 ## [82] "UNION EUROPEENNE"
 ## [83] "USA"
 ## [84] "WALTER MATTER"
 ## [85] "ZAMBIE"

| | | |
|----------------------------|-------------------|-------------------------|
| ## [1] "AFRIQUE DU SUD" | "ALGERIE" | "ALLEMAGNE" |
| ## [4] "AMERIQUE LATINE" | "GRANDE BRATAGNE" | "ANGOLA" |
| ## [7] "ARABIE" | "ASIE" | "AUSTRALIE" |
| ## [10] "BELGIQUE" | "BURUNDI" | "CANADA" |
| ## [13] "CHINE" | "CHYPRE" | "CONGO BRAZA" |
| ## [16] "REP TCHEQUE" | "NA" | "EMIRATES ARABES UNIES" |
| ## [19] "ESPAGNE" | "FRANCE" | "GABON" |
| ## [22] "GRECE" | "HONG KONG" | "ILE MAURICE" |
| ## [25] "INDE" | "ITALIE" | "JAPON" |
| ## [28] "KENYA" | "KP - Corée" | "LIBAN" |
| ## [31] "LUXEMBOURG" | "MALAISIE" | "MAROC" |
| ## [34] "NERLAND" | "PAYS BAS" | "NIGERIA" |
| ## [37] "NOUVELLE ZELANDE" | "OUGANDA" | "PANAMA" |
| ## [40] "PHILLIPINE" | "POLOGNE" | "PORTUGAL" |
| ## [43] "ROYAUME UNI" | "RDC" | "USA" |
| ## [46] "RWANDA" | "SINGAPOUR" | "SUISSE" |
| ## [49] "SENEGAL" | "SOMALIE" | "SOUDAN" |
| ## [52] "SUD SOUDAN" | "SUEDE" | "Swaziland" |
| ## [55] "TANZANIE" | "TCHAD" | "THAILANDE" |

Table 6.3: Table de corrélation entre les variables quantitatives

| var1 | var2 | coef_corr |
|--------|--------|------------|
| Weight | Year | -0.1727414 |
| Taxe | Year | -0.1965648 |
| Year | Weight | -0.1727414 |
| Taxe | Weight | 0.6699457 |
| Year | Taxe | -0.1965648 |
| Weight | Taxe | 0.6699457 |

```
## [58] "UNION EUROPEENNE"      "ZAMBIE"
```

Dans la base des données il y a des entreprises que l'on a enregistré à la place des pays. ces genre des cas ont été traité par remplacement avec le *NA* pour **Not Available** et ces dernier on été élargués de la base des données, car nous avons jugé qu' aucune méthode d'imputation n'est applicable pour ce genre de situation. Nous avons fait la même chose pour les variables tels que **Les marchandises**.

6.1.1 Nouvelle base de données pour les analyses

Regroupement des variables pour la synthèse pour rendre la base des données simple à exploiter, éliminer les NA dans les observations telsque les pays et les valeurs pour les marchandises et les taxes.

```
DBase <- taxe_df %>%
  select(Year,Country_dest,Goods,Weight,Taxe) %>%
  group_by(Year,Country_dest,Goods) %>%
  summarise(Weight=sum(Weight),Taxe=sum(Taxe),.groups = "drop") %>% drop_na()

correlate(DBase) %>% kable(caption = "Table de corrélation entre les variables quantitatives")

#plot_correlate(DBase)

df <- pdata.frame(DBase,index = c("Year","Country_dest"))

## Warning in pdata.frame(DBase, index = c("Year", "Country_dest")): duplicate couples (id-time)
## to find out which, use, e.g., table(index(your_pdataframe), useNA = "ifany")
DF <- df %>% pivot_wider(names_from = Goods,values_from = c(Taxe,Weight))

DB <- pdata.frame(DBase,index=c("Year","Goods"))

## Warning in pdata.frame(DBase, index = c("Year", "Goods")): duplicate couples (id-time) in resu
## to find out which, use, e.g., table(index(your_pdataframe), useNA = "ifany")
```

6.2 Analyse descriptive des Varariales

Conversion des données en modèle des panels des données

Chapter 7

Final Words

We have finished a nice book.

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