Poli 5D Social Science Data Analytics R: Regression & Function

Shane Xinyang Xuan ShaneXuan.com

March 8, 2017

Contact Information

Shane Xinyang Xuan xxuan@ucsd.edu

The teaching staff is a team!

```
        Professor Roberts
        M
        1600-1800 (SSB 299)

        Jason Bigenho
        Th
        1000-1200 (Econ 116)

        Shane Xuan
        M
        1100-1150 (SSB 332)

        Th
        1200-1250 (SSB 332)
```

Supplemental Materials

UCLA STATA starter kit

http://www.ats.ucla.edu/stat/stata/sk/

Princeton data analysis

http://dss.princeton.edu/training/

▶ Problem Set 4 due on 3/15 at noon!

- ▶ Problem Set 4 due on 3/15 at noon!
- ► Use my office hours if you need help

- ▶ Problem Set 4 due on 3/15 at noon!
- ► Use my office hours if you need help
- ► Teaching evaluation is out

- ▶ Problem Set 4 due on 3/15 at noon!
- ► Use my office hours if you need help
- ► Teaching evaluation is out
 - https://academicaffairs.ucsd.edu/Modules/Evals/

- ▶ Problem Set 4 due on 3/15 at noon!
- ► Use my office hours if you need help
- ► Teaching evaluation is out
 - https://academicaffairs.ucsd.edu/Modules/Evals/
 - Your opinion is really important to my department so that we can gauge students' interests

- ▶ Problem Set 4 due on 3/15 at noon!
- ▶ Use my office hours if you need help
- ► Teaching evaluation is out
 - https://academicaffairs.ucsd.edu/Modules/Evals/
 - Your opinion is really important to my department so that we can gauge students' interests
 - Your opinion is really important to me because it helps me improve my teaching

- ▶ Problem Set 4 due on 3/15 at noon!
- Use my office hours if you need help
- ► Teaching evaluation is out
 - https://academicaffairs.ucsd.edu/Modules/Evals/
 - Your opinion is really important to my department so that we can gauge students' interests
 - Your opinion is really important to me because it helps me improve my teaching
 - Your opinion is really important to future students because the teaching staff are constantly making adjustments to the course so that students can get the most out of the it

Road map

Some quick notes before we start today's section:

► Make sure that you pass around the attendance sheet

Road map

Some quick notes before we start today's section:

- ▶ Make sure that you pass around the attendance sheet
- ► We will talk about regression in R

Road map

Some quick notes before we start today's section:

- ▶ Make sure that you pass around the attendance sheet
- ▶ We will talk about regression in R
- ► We will talk about function in R

► Syntax: lm(y~x, data)

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using lm(y~x1+x2+..., data)

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using lm(y~x1+x2+..., data)
- ▶ How to plot a regression line on a scatterplot?

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using lm(y~x1+x2+..., data)
- ▶ How to plot a regression line on a scatterplot?
 - Step 1: Generate scatter plot using plot(x,y)

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using lm(y~x1+x2+..., data)
- ▶ How to plot a regression line on a scatterplot?
 - Step 1: Generate scatter plot using plot(x,y)
 - Step 2: Fit regression using lm(y~x, data)

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using $lm(y^x1+x2+..., data)$
- ▶ How to plot a regression line on a scatterplot?
 - Step 1: Generate scatter plot using plot(x,y)
 - Step 2: Fit regression using lm(y~x, data)
 - Recommendation: You can save the fit into an object called m1

- ► Syntax: lm(y~x, data)
 - Note that you can do a multiple regression using lm(y~x1+x2+..., data)
- ▶ How to plot a regression line on a scatterplot?
 - Step 1: Generate scatter plot using plot(x,y)
 - Step 2: Fit regression using lm(y~x, data)
 - Recommendation: You can save the fit into an object called m1
 - Step 3: Add the regression line using abline(m1)

► Extracting information from the fit (for example, m1)

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)
 - Get $\hat{\beta}_0$,, $\hat{\beta}_1$, ...: coef(m1)

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)
 - Get $\hat{\beta}_0$,, $\hat{\beta}_1$, ...: coef(m1)
- Residuals can be useful while subsetting our data

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)
 - Get $\hat{\beta}_0$,, $\hat{\beta}_1$, ...: coef(m1)
- Residuals can be useful while subsetting our data
- ► Explain the following code to me:

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)
 - Get $\hat{\beta}_0$,, $\hat{\beta}_1$, ...: coef(m1)
- ► Residuals can be useful while subsetting our data
- ► Explain the following code to me:

```
data$country[resid(m1)==max(resid(m1))]
```

- ► Extracting information from the fit (for example, m1)
 - Get a summary: summary(m1)
 - Fitted values: fitted(m1)
 - Residuals: resid(m1)
 - Get $\hat{\beta}_0$, $\hat{\beta}_1$, ...: coef(m1)
- ► Residuals can be useful while subsetting our data
- ► Explain the following code to me:

```
data$country[resid(m1)==max(resid(m1))]
```

- Within the data.frame object data, find the country with maximum residuals

Save results in R

We can save the plots generated by R using the following code:

Save results in R

We can save the plots generated by R using the following code:

```
png("title.png")
... # your code here
dev.off()
```

Save results in R

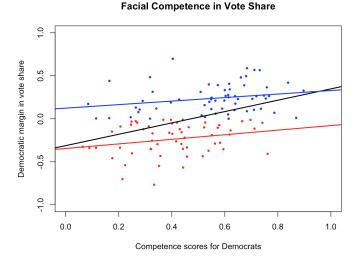
We can save the plots generated by R using the following code:

```
png("title.png")
... # your code here
dev.off()
```

Note that the plots are saved in your working directory

► We will look at the face data experiment (Imai 4.2)

► We will look at the face data experiment (Imai 4.2)



Read data

```
setwd("~/Dropbox/Poli5D/dataforlecture")
face <- read.csv("face.csv")</pre>
```

Read data

```
setwd("~/Dropbox/Poli5D/dataforlecture")
face <- read.csv("face.csv")
Define vote share for Democrats and Republicans</pre>
```

```
face$d.share <- face$d.votes/(face$d.votes + face$r.votes)
face$r.share <- face$r.votes/(face$d.votes + face$r.votes)
face$diff.share <- face$d.share-face$r.share</pre>
```

```
Read data

setwd("~/Dropbox/Poli5D/dataforlecture")

face <- read.csv("face.csv")

Define vote share for Democrats and Republicans

face$d.share <- face$d.votes/(face$d.votes + face$r.votes)

face$r.share <- face$r.votes/(face$d.votes + face$r.votes)

face$diff.share <- face$d.share-face$r.share

Regression

fit <- lm(diff.share~d.comp, data=face)

fit.D <- lm(diff.share~d.comp, data=face[face$w.party=="D",]
```

fit.R <- lm(diff.share~d.comp, data=face[face\$w.party=="R",]</pre>

Regression in R: Exercise

```
Read data
setwd("~/Dropbox/Poli5D/dataforlecture")
face <- read.csv("face.csv")</pre>
Define vote share for Democrats and Republicans
face$d.share <- face$d.votes/(face$d.votes + face$r.votes)</pre>
face$r.share <- face$r.votes/(face$d.votes + face$r.votes)</pre>
face$diff.share <- face$d.share-face$r.share
Regression
fit <- lm(diff.share~d.comp, data=face)</pre>
fit.D <- lm(diff.share~d.comp, data=face[face$w.party=="D",]</pre>
fit.R <- lm(diff.share~d.comp, data=face[face$w.party=="R",]</pre>
Generate the plot
plot(face$d.comp, face$diff.share, pch=19, cex=0.5,
  col=ifelse(face$w.party=="R", "red", "blue"))
abline(fit.D, col="blue")
abline(fit.R, col="red")
abline(fit, lwd=2)
```

Function in R

▶ Make sure that you read Imai 1.3.4

Function in R

- ▶ Make sure that you read Imai 1.3.4
- ► We might want to create our own functions with function()

Function in R

- ▶ Make sure that you read Imai 1.3.4
- ► We might want to create our own functions with function()
- ► Syntax:

```
myfunction \leftarrow function(x,y,z,...){
  ... # your code here to get output
  return(output)
```

Function in R: Example

► Example:

```
ourExample <- function(n){</pre>
  sq <- n*n
  return(sq)
```

Function in R: Example

► Example:

```
ourExample <- function(n){</pre>
  sq <- n*n
  return(sq)
```

► What's going to be the output of ourExample(2)?

Function in R: Example

► Example:

```
ourExample <- function(n){</pre>
  sq <- n*n
  return(sq)
```

► What's going to be the output of ourExample(2)?

```
> ourExample(2)
[1] 4
```

► I have the formula¹

$$A = P \times \left(1 + \frac{R}{100}\right)^n$$

Write R code to calculate A, where n changes from 1 to 15, if $P_0 = 5000$ and $R_0 = 11.5\%$.

¹Exercise adapted from Adams & Stephens's *Introduction to R*, available at http://wwwf.imperial.ac.uk/~das01/RCourse/.

► I have the formula¹

$$A = P \times \left(1 + \frac{R}{100}\right)^n$$

Write R code to calculate A, where n changes from 1 to 15, if $P_0 = 5000$ and $R_0 = 11.5\%$.

- ► Result
 - > difference
 [1] 81.19778

¹Exercise adapted from Adams & Stephens's *Introduction to R*, available at http://wwwf.imperial.ac.uk/~das01/RCourse/.

Set up

PO <- 5000 RO <- 0.115

n0 <- 1

n1 <- 15

```
Set up
PO <- 5000
RO <- 0.115
n0 <- 1
n1 <- 15
Write the function
calculateA <- function(P, R, n){</pre>
  withinParenthesis <- 1+R/100
  compound <- withinParenthesis^n</pre>
  output <- P * compound
  return(output)
```

```
Set up
PO <- 5000
R.0 < -0.115
n0 < -1
n1 <- 15
Write the function
calculateA <- function(P, R, n){</pre>
  withinParenthesis <- 1+R/100
  compound <- withinParenthesis^n</pre>
  output <- P * compound
  return(output)
Results
A.year0 <- calculateA(P0, R0, n0)
A.year1 <- calculateA(PO, RO, n1)
difference <- A.year1 - A.year0
difference
```