Data Preparation & Descriptive Statistics

(v. 2.9)

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Basic definitions...

For statistical analysis we think of *data* as a collection of different pieces of information or facts. These pieces of information are called variables. A *variable* is an identifiable piece of data containing one or more values. Those values can take the form of a number or text (which could be converted into number)

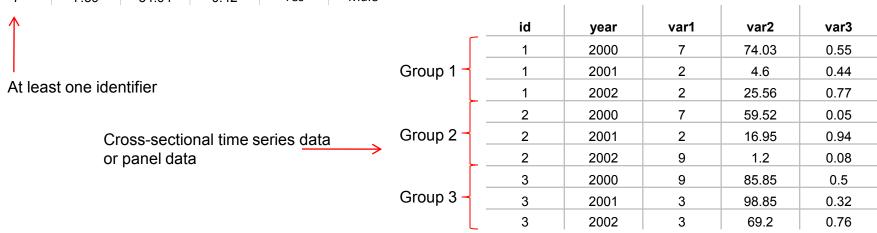
In the table below variables var1 thru var5 are a collection of seven values, 'id' is the identifier for each observation. This dataset has information for seven cases (in this case people, but could also be states, countries, etc) grouped into five variables.

id	var1	var2	var3	var4	var5
1	7.3	32.27	0.1	Yes	Male
2	8.28	40.68	0.56	No	Female
3	3.35	5.62	0.55	Yes	Female
4	4.08	62.8	0.83	Yes	Male
5	9.09	22.76	0.26	No	Female
6	8.15	90.85	0.23	Yes	Female
7	7.59	54.94	0.42	Yes	Male

Data structure...

For data analysis your data should have variables as columns and observations as rows. The first row should have the column headings. Make sure your dataset has *at least* one identifier (for example, individual id, family id, etc.)

id	var1	var2	var3	var4	var5	First row should have the variable names
1	7.3	32.27	0.1	Yes	Male	
2	8.28	40.68	0.56	No	Female	
3	3.35	5.62	0.55	Yes	Female	Cross-sectional data
4	4.08	62.8	0.83	Yes	Male	
5	9.09	22.76	0.26	No	Female	
6	8.15	90.85	0.23	Yes	Female	_
7	7.59	54.94	0.42	Yes	Male	



Data format (ASCII)...

ASCII (American Standard Code for Information Interchange). The most universally accepted format. Practically any statistical software can open/read these type of files. Available formats:

- Delimited. Data is separated by comma, tab or space. The most common extension is *.csv (comma-separated value). Another type of extensions are *.txt for tab-separated data and *.prn for space-separated data. Any statistical package can read these formats.
- Record form (or fixed). Data is structured by fixed blocks (for example, var1 in columns 1 to 5, var2 in column 6 to 8, etc). You will need a codebook and to write a program (either in Stata, SPSS or SAS) to read the data. Extensions for the datasets could be *.dat, *.txt. For data in this format no column headings is available.

Data formats (comma-separated)...

Comma-separated value (*.csv)

```
ID, Last Name, First Name, City, State, Gender, Student Status, Major, Country, Age, SAT, Average score (grade), Height (in), Newspaper readership (times/wk),......
2, DOE02, JANE02, Sedona, Arizona, Female, Undergraduate, Math, US, 19, 2006, 63, 64, 7, ......
3, DOE01, JOE01, Elmira, New York, Male, Graduate, Math, US, 26, 2221, 78, 73, 6, .......
4.00E02, JOE02, Lackawana, New York, Male, Graduate, Econ, US, 33, 1716, 78, 68, 3, ......
5, DOE03, JOE03, Defiance, Ohio, Male, Graduate, Econ, US, 37, 1701, 65, 71, 6, .....
6,DOE04,DOE04,Tel Aviv,Israel,Male,Graduate,Econ,Israel,25,1786,69,67,5,......
7.DOE05.JOE05.Cimax.North Carolina, Male, Graduate, Politics, US, 39, 1577, 96, 70, 5, ......
8. DOEO3. JANEO3. Liberal, Kansas, Female, Undergraduate, Politics, US, 21, 1842, 87, 62, 5, ......
9. DOEO4, JANEO4, Montreal, Canada, Female, Undergraduate, Math, Canada, 18, 1813, 91, 62, 6, ......
10.DOE05.JANE05.New York.New York, Female, Graduate, Math, US, 33, 2041, 71, 66, 5, ......

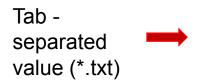
    DOEOG, JOEOG, Hot Coffe, Mississippi, Male, Undergraduate, Econ, US, 18, 1787, 82, 67, 3.......

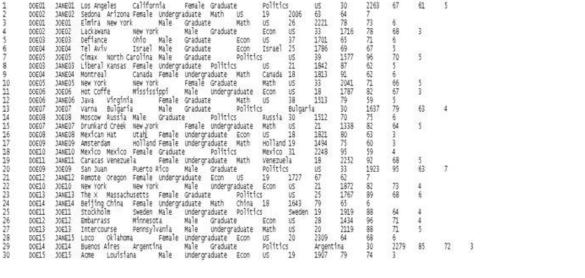
12, DOE06, JANE06, Java, Virginia, Female, Graduate, Math, US, 38, 1513, 79, 59, 5, ......

    DOEO7. JOEO7. Varna. Bulgaria, Male, Graduate, Politics, Bulgaria, 30, 1637, 79, 63, 4, .........

14. DOEO8, JOEO8, Moscow, Russia, Male, Graduate, Politics, Russia, 30, 1512, 70, 75, 6, .......
15, DOEO7, JANEO7, Drunkard Creek, New York, Female, Undergraduate, Math. US, 21, 1338, 82, 64, 5, .......
16, DOEO8, JANEO8, Mexican Hat, Utah, Female, Undergraduate, Econ, US, 18, 1821, 80, 63, 3, ......
17, DOEO9, JANEO9, Amsterdam, Holland, Female, Undergraduate, Math. Holland, 19, 1494, 75, 60, 3......
%8, DOE10, JANE10, Mexico, Mexico, Female, Graduate, Politics, Mexico, 31, 2248, 95, 59, 4,.....
19, DOE11, JANE11, Caracas, Venezuela, Female, Undergraduate, Math, Venezuela, 18, 2252, 92, 68, 5......
20, DOE09, JOE09, San Juan, Puerto Rico, Male, Graduate, Politics, US, 33, 1923, 95, 63, 7, ......
21, DOE12, JANE12, Remote, Oregon, Female, Undergraduate, Econ, US, 19, 1727, 67, 62, 7, .....
22. DOE10. JOE10. New York, New York, Male, Undergraduate, Econ, US, 21, 1872, 82, 73, 4, .....
23. DOE13. JANE13. The X. Massachusetts . Female Graduate, Politics, US. 25. 1767, 89. 68. 6. . . . . .
24.DOE14.JANE14.Beijing,China,Female,Undergraduate,Math,China,18,1643,79.65.6.....
25. DOE11. JOE11, Stockholm, Sweden, Male, Undergraduate, Politics, Sweden, 19, 1919, 88, 64, 4, .....
26, DOE12, DOE12, Embarrass, Minnesota, Male, Graduate, Econ, US, 28, 1434, 96, 71, 4, .....
27. DOE13. JOE13. Intercourse, Pennsylvania, Male, Undergraduate, Math, US, 20, 2119, 88, 71, 5, .....
28. DOE15, JANE15, Loco, Oklahoma, Female, Undergraduate, Econ, US, 20, 2309, 64, 68, 6, .....
29, DOE14, JOE14, Buenos Aires, Argentina, Male, Graduate, Politics, Argentina, 30, 2279, 85, 72, 3, ......
30, DOE15, 30E15, Acme, Louisiana, Male, Undergraduate, Econ, US. 19, 1907, 79, 74, 3, .....
```

Data format (tab/space separated)...



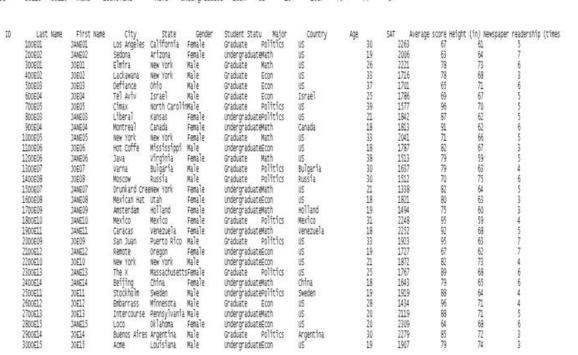


Height (in)

Gender Student Status Major Country Age

State

Space - separated value (*.prn)



Data format (record/fixed)...

Record form (fixed) ASCII (*.txt, *.dat). For this format you need a *codebook* to figure out the layout of the data (it indicates where a variable starts and where it ends). See next slide for an example. Notice that <u>fixed datasets do not have column headings</u>.

```
DOE01JANEOILOS AngelesCaliforniaFemalegraduatePoliticsUS302263676152D0E02JANE02SedonaArizonaFemaleUndergraduateMathUS192006636473
DOE01JOE01ElminaNew YorkMalegraduateMathUS262221787364D0E02JOE02LackawanaNew YorkMalegraduateEconUS331716786835
DOE03JOE03CefimaxNorth CarolinaMalegraduatePoliticsUS391577967058
DOE03JANEO3LiberalKansasFemaleUndergraduatePoliticsUS391577967058
DOE03JANE03LiberalKansasFemaleUndergraduatePoliticSUS291587967058
DOE05JANE05New YorkNew YorkFemaleGraduateMathUS3320417166511D0E06J0E06Hot CoffemississippiMaleUndergraduateEconUS1817878267312
DOE05JANE05New YorkNew YorkFemaleGraduateMathUS3815137959513
DOE07JOE07VarnaBulgariaMaleGraduateMathUS3815137959513
DOE07JOE07VarnaBulgariaMaleGraduatePoliticsBulgaria3016377963414D0E08J0E08MoscowRussiaMaleGraduatePoliticsRussia3015127075615
DOE07JANE07Drunkard CreekNew YorkFemaleUndergraduateMathUS2113388264516D0E08JANE08Mexican HatUtahFemaleUndergraduateEconUS181821
DOE09JANE09AmsterdamHollandFemaleUndergraduateMathHolland1914947560318D0E10JANE10MexicoMexicoFemaleGraduatePoliticsMexico31224895
9419
DOE10JANE11CaracasVenezuelaFemaleUndergraduateMathVenezuela1822529268520
DOE09J0E09San JuanPuerto RicoMaleGraduatePoliticsUS3319239563721D0E12JANE12RemoteOregonFemaleUndergraduateEconUS1917276762722
DOE10J0E10New YorkNew YorkNew YorkMaleUndergraduateEconUS2118728273423
DOE13JANE13The XMassachusetts FemaleGraduatePoliticsUS2517678968624D0E14JANE14BeijingChinaFemaleUndergraduateMathChina18164379656
5
DOE11J0E11StockholmSwederMaleUndergraduatePoliticsSweden1919198864426D0E12J0E12BmbarrassMijnesotaMaleGraduateEconUS2814349671427
DOE13J0E13J0E13IntercoursePennsylvaniaMaleUndergraduateMathUs202119887152800E15JANE15L0cooklahoffaFemaleUndergraduateEconUS293964686
29D0E14J0E14Buenos AiresArgentinaMaleGraduatePoliticsArgentina3022798572330D0E15J0E15AcmeLouisianAMaleUndergraduateEconUS19190779
43
```

Codebook (ASCII to Stata using infix)

NOTE: The following is a small example of a codebook. Codebooks are like maps to help you figure out the structure of the data. Codebooks differ on how they present the layout of the data, in general, you need to look for: variable name, start column, end column or length, and format of the variable (whether is numeric and how many decimals (identified with letter 'F') or whether is a string variable marked with letter 'A')

Data Locations

Variable	Rec	Start	End	Format	
var1	1	1	7	F7.2	
var2	1	24	25	F2.0	
var3	1	26	27	A2	,
var4	1	32	33	F2.0	
var5	1	44	45	A2	

In Stata you write the following to open the dataset. In the command window type:

```
infix var1 1-7 var2 24-25 str2 var3 26-27 var4 32-33 str2 var5 44-45 using mydata.dat
```

Notice the 'str#' before var3 and var5, this is to indicate that these variables are string (text). The number in str refers to the length of the variable.

If you get an error like ...cannot be read as a number for ... click here

From ASCII to Stata using a dictionary file/infile

Using notepad or the do-file editor type:

Notice that the numbers in _column (#) refers to the position where the variable starts based on what the codebook shows. The option 'str#' indicates that the variable is a string (text or alphanumeric) with two characters, here you need to specify the length of the variable for Stata to read it correctly.

Save it as mydata.dct

To read data using the dictionary we need to import the data by using the command infile. If you want to use the menu go to File – Import - "ASCII data in fixed format with a data dictionary".

With infile we run the dictionary by typing:

```
infile using c:\data\mydata
```

NOTE: Stata commands sometimes do not work with copy-and-paste. If you get error try re-typing the commands

From ASCII to Stata using a dictionary file/infile (data with more than one record)

If your data is in more than one records using notepad or the do-file editor type:

```
dictionary using c:\data\mydata.dat {
      lines(2)
      line(1)
      column(1) var1 %7.2f
                                     "Label for var1"
      _column(24) var2 %2f
                                     "Label for var2"
     line(2)
      column(26) str2 var3 %2s
                                     "Label for var3"
                    var4 %2f
      _column(32)
                                     "Label for var4"
                                      "Label for var5"
     column(44) str2 var5
                             %2s
/*Do not forget to close the brackets and press enter after the last bracket*/
```

Notice that the numbers in _column (#) refers to the position where the variable starts based on what the codebook shows.

Save it as mydata.dct

To read data using the dictionary we need to import the data by using the command infile. If you want to use the menu go to File – Import - "ASCII data in fixed format with a data dictionary".

With infile we run the dictionary by typing:

```
infile using c:\data\mydata
```

NOTE: Stata commands sometimes do not work with copy-and-paste. If you get error try re-typing the commands For more info on data with records see http://www.columbia.edu/cu/lweb/indiv/dssc/eds/stata write.html

From ASCII to Stata: error message

If running infix or infile you get errors like:

```
'1-1001-' cannot be read as a number for var1[14]
'de111' cannot be read as a number for var2[11]
'xvet-' cannot be read as a number for var3[15]
'0---0' cannot be read as a number for var4[16]
'A5' cannot be read as a number for var5[16]
```

Make sure you specified those variables to be read as strings (str) and set to the correct length (str#), see the codebook for these.

Double-check the data locations from the codebook. If the data file has more than one record make sure is indicated in the dictionary file.

If after checking for the codebook you find no error in the data locations or the data type, then depending of the type of variable, this may or may not be an error. Stata will still read the variables but those non-numeric observations will be set to missing.

From ASCII to SPSS

Using the syntax editor in SPSS and following the data layout described in the codebook, type:

```
FILE HANDLE FHAND /NAME='C:\data\mydata.dat' /LRECL=1003.
DATA LIST FILE=FHAND FIXED RECORDS = 1 TABLE /
  var1 1-7
  var2 24-25
  var3 26-27 (A)
  var4 32-33
  var5 44-45 (A).
EXECUTE.
```

You get /LRECL from the codebook.

Select the program and run it by clicking on the arrow



If you have more than one record type:

```
FILE HANDLE FHAND /NAME='C:\data\mydata.dat' /LRECL=1003.

DATA LIST FILE=FHAND FIXED RECORDS = 2 TABLE

/1

var1 1-7

var2 24-25

var3 26-27 (A)

/2

var4 32-33

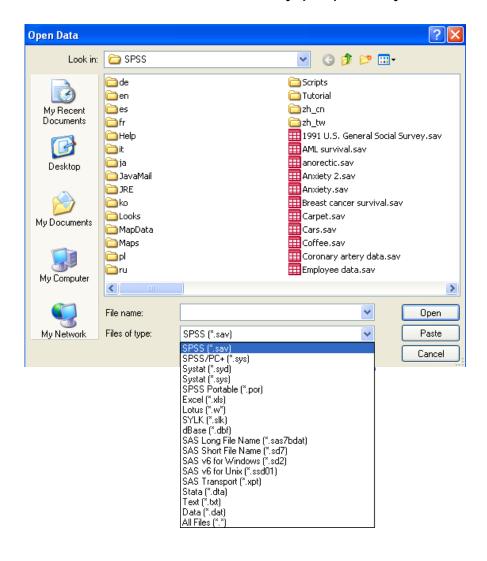
var5 44-45 (A).

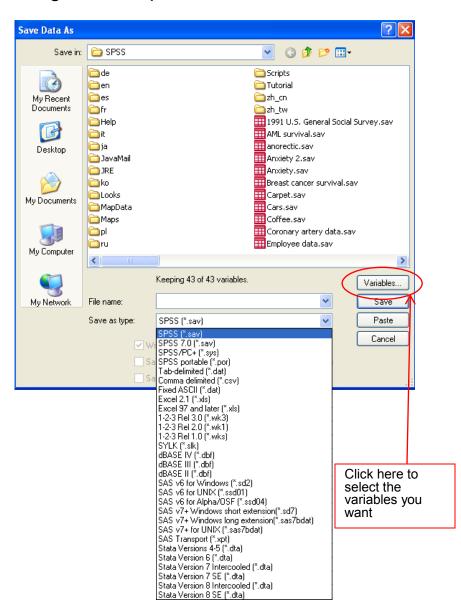
EXECUTE.

Notice the '(A)' after var3 and var5, this is to indicate that these variables are string (text).
```

Loading data in SPSS

SPSS can read/save-as many proprietary data formats, go to file-open-data or file-save as





Loading data in R

1. tab-delimited (*.txt), type:

```
mydata <- read.table("mydata.txt")
mydata <- read.table("mydata.txt", header = TRUE, na.strings = "-9") #If
    missing data is coded as "-9"</pre>
```

2. space-delimited (*.prn), type:

```
mydata <- read.table("mydata.prn")</pre>
```

3. comma-separated value (*.csv), type:

```
mydata <- read.csv("mydata.csv")
mydata <- read.csv("mydata.csv", header = TRUE) #With column headings</pre>
```

4. From SPSS/Stata to R use the foreign package, type:

```
library(foreign) # Load the foreign package.
stata.data <- read.dta("mydata.dta") # For Stata.
spss.data <- read.spss("mydata.sav", to.data.frame = TRUE) # For SPSS.</pre>
```

5. To load data in R format use

```
mydata <- load("mydata.RData")</pre>
```

Source: http://gking.harvard.edu/zelig/docs/static/syntax.pdf

Also check: http://www.ats.ucla.edu/stat/R/modules/raw data.htm

Other data formats...

Features	Stata	SPSS	SAS	R *.Rdata	
Data extensions	*.dta	*.sav, *.por (portable file)	*.sas7bcat, *.sas#bcat, *.xpt (xport files)		
User interface	Programming/point-and-click	Mostly point-and-click	Programming	Programming	
Data manipulation	Very strong	Moderate	Very strong	Very strong	
Data analysis	Powerful	Powerful	Powerful/versatile	Powerful/versatile	
Graphics	Very good	Very good	Good	Good	
Cost	Affordable (perpetual licenses, renew only when upgrade)	Expensive (but not need to renew until upgrade, long term licenses)	Expensive (yearly renewal)	Open source	
Program extensions	*.do (do-files)	*.sps (syntax files)	*.sas	*.txt (log files)	
Output extension	*.log (text file, any word processor can read it), *.smcl (formated log, only Stata can read it).	*.spo (only SPSS can read it)	(various formats)	*.txt (log files, any word processor can read)	
	,				

Compress data files (*.zip, *.gz)

Some data might be provided to you in compressed form. Some common compression file systems are *.zip, *.rar, *.tar, and *.gz among others.

Double-clicking on the compress file usually extracts its content on either Macs or Windows machines.

When the above does not work, you need to use extraction software like:

- 1) For Macs: https://peazip.github.io/index.html
- 2) For Windows: https://www.7-zip.org/

Stata allows you to unzip files from the command window.

```
unzipfile "c:\data\mydata.zip"
```

You can also zip file using zipfile

```
zipfile myzip.zip mydata.dta
```

Before you start

Once you have your data in the proper format, before you perform any analysis you need to explore and prepare it first:

- 1. Make sure variables are in columns and observations in rows.
- 2. Make sure you have all variables you need.
- 3. Make sure there is at least one id.
- 4. If times series make sure you have the years you want to include in your study.
- 5. Make sure missing data has either a blank space or a dot ('.')
- 6. Make sure to make a back-up copy of your original dataset.
- 7. Have the codebook handy.

Stata color-coded system

An important step is to make sure variables are in their expected format. Numeric should be numeric and text should be text.

Stata has a color-coded system for each type. Black is for numbers, red is for text or string and blue is for labeled variables.



Cleaning your variables

If you are using datasets with <u>categorical</u> variables you need to clean them by getting rid of the non-response categories like 'do not know', 'no answer', 'no applicable', 'not sure', 'refused', etc.

Usually non-response categories have higher values like 99, 999, 9999, etc (or in some cases negative values). Leaving these will bias, for example, the mean age or your regression results as outliers.

In the example below the non-response is coded as 999 and if we leave this the mean age would be 80 years, removing the 999 and setting it to missing, the average age goes down to 54 years.

This is a frequency of age, notice the 999 value for the no response.

88	2	0.15	96.58
90	3	0.22	96.80
92	4	0.29	97.09
93	1	0.07	97.16
95	1	0.07	97.23
999	38	2.77	100.00
Total	1,373	100.00	

. tabstat age age_w999

In Stata you can type										
replace	age=.	if	age==999							
or										
replace	age=.	if	age>100							

stats	age	age_w999
mean	54.58801	80.72615

Cleaning your variables

No response categories not only affect the statistics of the variable, it may also affect the interpretation and coefficients of the variable if we do not remove them.

In the example below responses go from 'very well' to 'refused', with codes 1 to 6. Leaving the variable 'as-is' in a regression model will misinterpret the variable as going from quite positive to ... refused? This does not make sense. You need to clean the variable by eliminating the no response so it goes from positive to negative. Even more, you may have to reverse the valence so the variable goes from negative to positive for a better/easier interpretation.

tab var1	. tab v	/ar1,	nolabe

Status of Nat'l Eco	Freq.	Percent	Cum.		Status of Nat'l Eco	Freq.	Percent	Cum.
Very well Fairly well Fairly badly Very badly Not sure Refused	149 670 348 191 12	10.85 48.80 25.35 13.91 0.87 0.22	10.85 59.65 85.00 98.91 99.78 100.00	=	1 2 3 4 5 6	149 670 348 191 12 3	10.85 48.80 25.35 13.91 0.87 0.22	10.85 59.65 85.00 98.91 99.78 100.00
Total	1,373	100.00			Total	1,373	100.00	

Cleaning your variables (using recode in Stata)

First, **never** work with the original variable, *always keep originals original*.

The command recode in Stata lets you create a new variable without modifying the original.

```
recode var1 (1=4 "Very well") (2=3 "Fairly well") (3=2 "Fairly badly") (4=1 "Very badly") (else=.), gen(var1_rec) label(var1_rec)
```

Get frequencies of both variables: var1 and var1 rec to verify:

. tab var1	. tab vari_rec									
Status of Nat'l Eco	Freq.	Percent	Cum.	RECODE of var1 (Status of Nat'l	Enog	Doncont	Cum			
Very well Fairly well Fairly badly Very badly Not sure Refused	149 670 348 191 12 3	10.85 48.80 25.35 13.91 0.87 0.22	10.85 59.65 85.00 98.91 99.78 100.00	Very badly Fairly badly Fairly well Very well	191 348 670 149	14.06 25.63 49.34 10.97	14.06 39.69 89.03 100.00			
Total	1,373	100.00	· · · · · · · · · · · · · · · · · · ·	Total	1,358	100.00				

tah yar1 roc

Now you can use <code>var1_rec</code> in a regression since it is an ordinal variable where higher values mean positive opinions. This process is useful when combining variables to create indexes.

For additional help on data management, analysis and presentation please check: https://economics.princeton.edu/undergraduate-program/ess/#

Reshape wide to long (if original data in Excel)

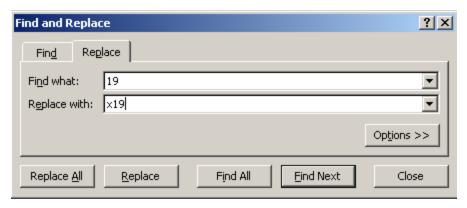
The following dataset is not ready for analysis, years are in columns and cases and variables are in rows. The ideal is for years and countries to be in rows and variables (var1 and var2) in columns. We should have four columns: Country, Year, var1and var2

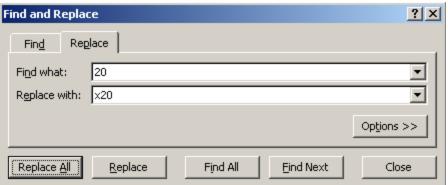
1	Α	В	С	D	Е	F	G	Н	1	J	K	L	M
1	Country	Variable	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005
2	Α	var1			8000.01	8212.90	7847.36	7702.89	7288.48	6430.98	6932.45	7486.24	8094.17
3	Α	var2			6.83	2.66	-4.45	-1.84	-5.38	-11.77	7.80	7.99	8.12
4	В	var1	18268.01	18738.99	19360.46	20151.42	20715.54	20866.90	21364.02	21801.41	22404.59	22676.26	23039.43
5	В	var2	2.87	2.58	3.32	4.09	2.80	0.73	2.38	2.05	2.77	1.21	1.60
6	С	var1	21088.14	21608.14	21988.64	22739.28	23436.61	24194.85	24300.57	24411.48	24650.02	25076.01	25346.01
7	С	var2	1.60	2.47	1.76	3.41	3.07	3.24	0.44	0.46	0.98	1.73	1.08
8	D	var1	313.74	321.36	331.76	342.12	351.70	365.33	377.15	386.26	398.86	415.96	432.63
9	D	var2	2.66	2.43	3.24	3.12	2.80	3.87	3.24	2.42	3.26	4.29	4.01
10	Е	var1	21123.66	21659.55	22299.13	22972.31	23613.87	24150.86	24788.69	25368.87	25885.48	26582.19	26890.73
11	Е	var2	2.69	2.54	2.95	3.02	2.79	2.27	2.64	2.34	2.04	2.69	1.16
12	F	var1	29941.64	30703.73	31716.04	32671.27	33748.21	34599.47	34483.98	34669.47	35312.75	36450.55	37267.33
13	F	var2	1.32	2.55	3.30	3.01	3.30	2.52	-0.33	0.54	1.86	3.22	2.24
14	G	var1	4891.60	5063.81	5328.88	5512.59	5647.06	5934.98	5864.12	5852.99	5872.29	6055.92	6162.84
15	G	var2	-7.86	3.52	5.23	3.45	2.44	5.10	-1.19	-0.19	0.33	3.13	1.77

We can prepare this dataset using Stata but we need to do some changes in Excel.

Reshape wide to long (if original data in Excel)

First, you need to add a character to the column headings so Stata can read them. Stata does not take numbers as variable names. In this case we add an "x" to the years. In excel you do this by using the 'replace' function. For the 1900s we replace "19" for "x19", same for the 2000s (make sure to select only the headings). See the following



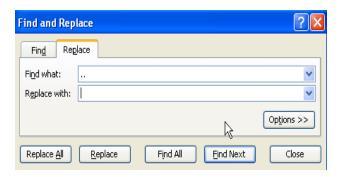


Reshape wide to long (if original data in Excel)

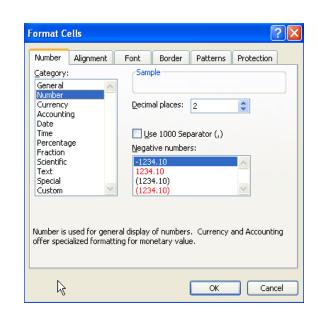
We have...

	Α	В	С	D	E	F	G	Н	1	J	K	L	M
1	Country	Variable	x1995	x1996	x1997	x1998	x1999	x2000	x2001	x2002	x2003	x2004	x2005
2	Α	var1			8000.01	8212.90	7847.36	7702.89	7288.48	6430.98	6932.45	7486.24	8094.17
3	Α	var2]	6.83	2.66	-4.45	-1.84	-5.38	-11.77	7.80	7.99	8.12
4	В	var1	18268.01	18738.99	19360.46	20151.42	20715.54	20866.90	21364.02	21801.41	22404.59	22676.26	23039.43
5	В	var2	2.87	2.58	3.32	4.09	2.80	0.73	2.38	2.05	2.77	1.21	1.60
6	С	var1	21088.14	21608.14	21988.64	22739.28	23436.61	24194.85	24300.57	24411.48	24650.02	25076.01	25346.01
7	С	var2	1.60	2.47	1.76	3.41	3.07	3.24	0.44	0.46	0.98	1.73	1.08
8	D	var1	313.74	321.36	331.76	342.12	351.70	365.33	377.15	386.26	398.86	415.96	432.63
9	D	var2	2.66	2.43	3.24	3.12	2.80	3.87	3.24	2.42	3.26	4.29	4.01
10	Е	var1	21123.66	21659.55	22299.13	22972.31	23613.87	24150.86	24788.69	25368.87	25885.48	26582.19	26890.73
11	E	var2	2.69	2.54	2.95	3.02	2.79	2.27	2.64	2.34	2.04	2.69	1.16
12	F	var1	29941.64	30703.73	31716.04	32671.27	33748.21	34599.47	34483.98	34669.47	35312.75	36450.55	37267.33
13	F	var2	1.32	2.55	3.30	3.01	3.30	2.52	-0.33	0.54	1.86	3.22	2.24
14	G	var1	4891.60	5063.81	5328.88	5512.59	5647.06	5934.98	5864.12	5852.99	5872.29	6055.92	6162.84
15	G	var2	-7.86	3.52	5.23	3.45	2.44	5.10	-1.19	-0.19	0.33	3.13	1.77

Replace the dots ".." (or any string character) with a blank



Make sure the numbers are numbers. Select all and format cells as numbers.



Reshape wide to long (from Excel to Stata)

The table should look like.

	Α	В	С	D	Е	F	G	Н	1	J	K	L	M
1	Country	Variable	x1995	x1996	x1997	x1998	x1999	x2000	x2001	x2002	x2003	x2004	x2005
2	Α	var1			8000.01	8212.90	7847.36	7702.89	7288.48	6430.98	6932.45	7486.24	8094.17
3	Α	var2			6.83	2.66	-4.45	-1.84	-5.38	-11.77	7.80	7.99	8.12
4	В	var1	18268.01	18738.99	19360.46	20151.42	20715.54	20866.90	21364.02	21801.41	22404.59	22676.26	23039.43
5	В	var2	2.87	2.58	3.32	4.09	2.80	0.73	2.38	2.05	2.77	1.21	1.60
6	С	var1	21088.14	21608.14	21988.64	22739.28	23436.61	24194.85	24300.57	24411.48	24650.02	25076.01	25346.01
7	С	var2	1.60	2.47	1.76	3.41	3.07	3.24	0.44	0.46	0.98	1.73	1.08
8	D	var1	313.74	321.36	331.76	342.12	351.70	365.33	377.15	386.26	398.86	415.96	432.63
9	D	var2	2.66	2.43	3.24	3.12	2.80	3.87	3.24	2.42	3.26	4.29	4.01
10	E	var1	21123.66	21659.55	22299.13	22972.31	23613.87	24150.86	24788.69	25368.87	25885.48	26582.19	26890.73
11	E	var2	2.69	2.54	2.95	3.02	2.79	2.27	2.64	2.34	2.04	2.69	1.16
12	F	var1	29941.64	30703.73	31716.04	32671.27	33748.21	34599.47	34483.98	34669.47	35312.75	36450.55	37267.33
13	F	var2	1.32	2.55	3.30	3.01	3.30	2.52	-0.33	0.54	1.86	3.22	2.24
14	G	var1	4891.60	5063.81	5328.88	5512.59	5647.06	5934.98	5864.12	5852.99	5872.29	6055.92	6162.84
15	G	var2	-7.86	3.52	5.23	3.45	2.44	5.10	-1.19	-0.19	0.33	3.13	1.77

Copy and paste the table from Excel to Stata. In Stata go to Data -> Data Editor



Data Ed	■ Data Editor												
Preserve	Restore	Sort <	<u>>></u>	Hide	Delete								
		country[1]] = 🔯										
	country	variable	×1995	×1996	×1997	×1998	×1999	×2000	×2001	×2002	×2003	×2004	×2005
1	A	var1			8000.01	8212.9	7847.36	7702.89	7288.48	6430.98	6932.45	7486.24	8094.17
2	A	var2			6.83	2.66	-4.45	-1.84	-5.38	-11.77	7.8	7.99	8.12
3	В	var1	18268.01	18738.99	19360.46	20151.42	20715.54	20866.9	21364.02	21801.41	22404.59	22676.26	23039.43
4	В	var2	2.87	2.58	3.32	4.09	2.8	.73	2.38	2.05	2.77	1.21	1.6
5	С	var1	21088.14	21608.14	21988.64	22739.28	23436.61	24194.85	24300.57	24411.48	24650.02	25076.01	25346.01
6	С	var2	1.6	2.47	1.76	3.41	3.07	3.24	.44	.46	.98	1.73	1.08
7	D	var1	313.74	321.36	331.76	342.12	351.7	365.33	377.15	386.26	398.86	415.96	432.63
8	D	var2	2.66	2.43	3.24	3.12	2.8	3.87	3.24	2.42	3.26	4.29	4.01
9	E	var1	21123.66	21659.55	22299.13	22972.31	23613.87	24150.86	24788.69	25368.87	25885.48	26582.19	26890.73
10	E	var2	2.69	2.54	2.95	3.02	2.79	2.27	2.64	2.34	2.04	2.69	1.16
11	F	var1	29941.64	30703.73	31716.04	32671.27	33748.21	34599.47	34483.98	34669.47	35312.75	36450.55	37267.33
12	F	var2	1.32	2.55	3.3	3.01	3.3	2.52	33	.54	1.86	3.22	2.24
13	G	var1	4891.6	5063.81	5328.88	5512.59	5647.06	5934.98	5864.12	5852.99	5872.29	6055.92	6162.84
14	G	var2	-7.86	3.52	5.23	3.45	2.44	5.1	-1.19	19	.33	3.13	1.77

Reshape wide to long (summary)

id	x2001	x2002	x2003
1	2	7	1
2	3	5	9
3	1	1	8

date	x_var1	x_var2	x_var3
1	2	7	1
2	3	5	9
3	1	1	8

gen id = _n
order id
reshape long x , i(id) j(year)



id	year	Х
1	1	2
1	2	7
1	3	1
2	1	3
2	2	5
2	3	9
3	1	1
3	2	1
3	3	8

reshape long x_{var} , i(date) j(id) str



		ı
date	id	x_var
1	1	2
1	2	7
1	3	1
2	1	3
2	2	5
2	3	9
3	1	1
3	2	1
3	3	8

Reshape (Stata, 1)

Back to the example, create a unique id for each observation, type:

```
gen id = _n order id
```

х Variables Name Label country Country variable Variable ×1995 x1996 ×1997 ×1998 ×1999 x2000 x2001 x2002 x2003 x2004 x2005

To reshape from wide to long, type

```
reshape long x, i(id) j(year)
```

```
. reshape long x, i(id) j(year)
(note: j = 1995 \ 1996 \ 1997 \ 1998 \ 1999 \ 2000 \ 2001 \ 2002 \ 2003 \ 2004 \ 2005)
```

Data wide	->	long
Number of obs. 14	->	154
Number of variables 14	->	5
j variable (11 values) xij variables:	->	year
x1995 x1996 x2005	->	X

Where:

- long Goes from wide to long format.
- x The variables with the prefix "x" (x1960, x1961, x1962, etc.) are to be converted from wide to long.
- i(id) A unique identifier for the wide format is in variable "id".
- j(year) Indicates that the suffix of "x" (x1961, x1962, x1963, ...), the years, should be put in variable called "year".

NOTE: If you have more than one variable you can list them as follows:

```
reshape long x y z, i(id) j(year)
```

Reshape wide to long (Stata, 2)

The data it should look like the picture below. Notice that var1 and var2 are together in one column as variable var1 (the prefix we originally had for the years). If we had one variable we are done, in this example we have **two** and we need to separate them into two columns, var1 and var2. Basically we need to reshape again but this time from long to wide.

	id	year	country	variable	×
1	1	1995	А	var1	•
2	1	1996	А	var1	•
3	1	1997	А	var1	8000.01
4	1	1998	А	var1	8212.9
5	1	1999	А	var1	7847.36
6	1	2000	А	var1	7702.89
7	1	2001	А	var1	7288.48
8	1	2002	А	var1	6430.98
9	1	2003	А	var1	6932.45
10	1	2004	А	var1	7486.24
11	1	2005	А	var1	8094.17
12	2	1995	А	van2	
13	2	1996	А	van2	
14	2	1997	А	van2	6.83
15	2	1998	А	van2	2.66
16	2	1999	А	van2	-4.45
17	2	2000	А	van2	-1.84
18	2	2001	А	van2	-5.38
19	2	2002	А	van2	-11.77
20	2	2003	A	var2	7.8
21	2	2004	А	van2	7.99

Reshape (Stata, 3)

To separate var1 and var2 we need to do a little bit of work.

First we need to create a new variable with the labels of each variable, type

encode variable, gen(varlabel)



. enc	ode var	iable, gen(va	rlabel)	
. tab	varlal	bel		
Va	riable	Freq.	Percent	Cum.
	var1 var2	77 77	50.00 50.00	50.00 100.00
	Total	154	100.00	
. tab	varlal	bel, nolabel		
Va	riable	Freq.	Percent	Cum.
	1 2	77 77	50.00 50.00	50.00 100.00
	Total	154	100.00	

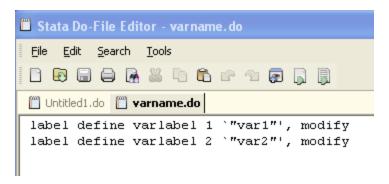
Create a do-file with the labels for each variable. This comes in handy when dealing with lots of variables.

label save variabel using varname, replace

You will notice that a file varname. do is created.

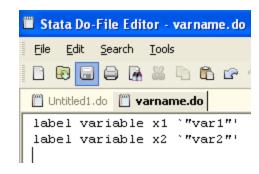
. label save varlabel using varname, replace file varname.do saved

Open the do-file with the do-file editor and do the following changes...



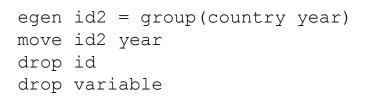
- Change "label define" to "label variable"
- Change "varlabel 1" to "x1" and "varlabel 2" to "x2"
- Delete ", modify
- Save the do-file



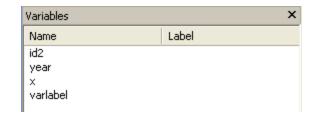


Reshape (Stata, 4)

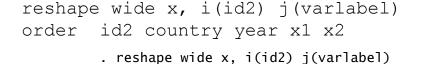
To separate var1 and var2 we need to reshape again, this time from long to wide. First we need to create another id to identify the groups (country and years), type

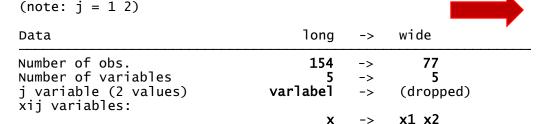






Reshape the data by typing





Variables	×
Name	Label
id2	group(country year)
×1	1 ×
x2	2 ×
year	
country	Country

Where:

wide - Indicates long to wide format.

x – The variable of interest to go from long to wide is called "data".

i(id2) – A unique identifier for the wide format is in variable "id2". **j(varlabel)** – Indicates that the suffix of "data" has to be taken from "varlabel" ("varlabel" has two categories: 1 –var1- and 2 – var2).

NOTE: If "j" is not available in your dataset, you may be able to generate one using the following command:

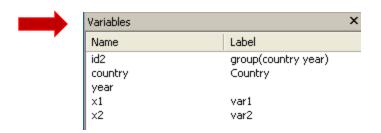
bysort id: gen jvar=_n

Then reshape

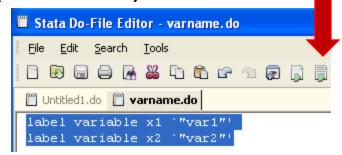
reshape wide data, i(id) j(jvar)

Reshape (Stata, 5)

Run the do-file varname.do by selecting all and clicking on the last icon, this will change the labels for x1 and x2



The final dataset will look like...

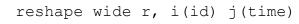


	id2	country	year	×1	×2
1	1	А	1995		•
2	2	А	1996		•
3	3	А	1997	8000.01	6.83
4	4	А	1998	8212.9	2.66
5	5	А	1999	7847.36	-4.45
6	6	А	2000	7702.89	-1.84
7	7	А	2001	7288.48	-5.38
8	8	А	2002	6430.98	-11.77
9	9	А	2003	6932.45	7.8
10	10	А	2004	7486.24	7.99
11	11	А	2005	8094.17	8.12
12	12	В	1995	18268.01	2.87
13	13	В	1996	18738.99	2.58
14	14	В	1997	19360.46	3.32
15	15	В	1998	20151.42	4.09
16	16	В	1999	20715.54	2.8
17	17	В	2000	20866.9	.73
18	18	В	2001	21364.02	2.38
19	19	В	2002	21801.41	2.05
20	20	В	2003	22404.59	2.77
21	21	В	2004	22676.26	1.21

Reshape long to wide (Stata, 1)

You want to go from...

id	time	r
1	1	2
1	2	7
1	3	1
2	1	3
2	2	5
2	3	9
3	1	1
3	2	1
3	3	8





to...

id	r.time1	r.time2	r.time3
1	2	7	1
2	3	5	9
3	1	1	8

EXAMPLE: If you have a dataset like this one, we need to change the date variable as follows:

tostring month year, replace
gen date=year+"_0"+month if length(month) == 1
replace date=year+"_"+month if date==""
drop year month
order id date



	id	year	month	return	interest
1	105.1	2002	11	1.307071	.87494
2	105.1	2002	12	1.403008	1.019082
3	105.1	2003	1	1.570926	1.152942
4	105.1	2003	2	1.894784	1.307366
5	105.1	2003	3	1.798847	1.235295
6	105.1	2003	4	1.7628	1.173506
7	105.1	2003	5	2.026655	1.297084
8	105.1	2003	6	2.302488	1.708849
9	105.1	2003	7	2.968058	1.749977
10	105.1	2003	8	3.027948	2.161742
11	105.1	2003	9	3.117896	2.238954
12	105.1	2003	10	5.036636	2.753636
13	105.1	2003	11	5.000024	3.542246
14	105.1	2003	12	7.469865	4.266157
15	105.1	2004	1	8.072268	5.145268
16	105.1	2004	2	7.95181	5.015967
17	105.1	2004	3	8.192726	5.843377
18	105.1	2004	4	8.493984	4.395458
19	105.1	2004	5	5.843343	3.542246
20	105.1	2004	6	5.458126	3.602774
21	105.1	2004	7	5.456205	3.911331

Reshape long to wide (Stata, 2)

The data will look like...



To reshape type

reshape wide return interest, i(id) j(date) str

	id	date	return	interest
1	105.1	2002_11	1.307071	.87494
2	105.1	2002_12	1.403008	1.019082
3	105.1	2003_01	1.570926	1.152942
4	105.1	2003 02	1.894784	1.307366
5	105.1	2003_03	1.798847	1.235295
6	105.1	2003_04	1.7628	1.173506
7	105.1	2003 05	2.026655	1.297084
8	105.1	2003_06	2.302488	1.708849
9	105.1	2003_07	2.968058	1.749977
10	105.1	2003_08	3.027948	2.161742
11	105.1	2003_09	3.117896	2.238954
12	105.1	2003_10	5.036636	2.753636
13	105.1	2003_11	5.000024	3.542246
14	105.1	2003_12	7.469865	4.266157
15	105.1	2004_01	8.072268	5.145268
16	105.1	2004_02	7.95181	5.015967
17	105.1	2004_03	8.192726	5.843377
18	105.1	2004_03	8.493984	4.395458
19	105.1	2004_05	5.843343	3.542246
20	105.1	2004_03	5.458126	3.602774
21	105.1	2004_08	5.456205	3.911331
21	105.1	2004_07	3.430203	3.911331

Data	long	->	wide
Number of obs. Number of variables j variable (97 values) xij variables:	return	-> ->	25 195 (dropped) return1998_11 return1998_12 return2007_11 interest1998_11 interest1998_12 interest2007_11

Where:

wide – Indicates the type of reshape, in this case from long to wide format.

return interest – The variables of interest from long to wide are "return" and "interest" (prefix for the new variables).

i(id) – A unique identifier for the wide format is in variable "id".

j(date) – Indicates the suffix of "return" and "interest" taken from "date" (notice "xij" variables:" above)

Reshape long to wide (Stata, 3)

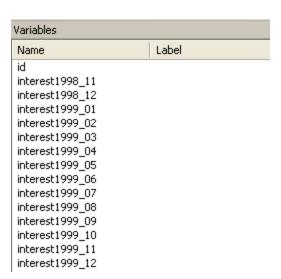
The variable window and the data will look like

Variables	
Name	Label
id	
return1998_11	1998_11 return
interest1998_11	1998_11 interest
return1998_12	1998_12 return
interest1998_12	1998_12 interest
return1999_01	1999_01 return
interest1999_01	1999_01 interest
return1999_02	1999_02 return
interest1999_02	1999_02 interest
return1999_03	1999_03 return
interest1999_03	1999_03 interest
return1999_04	1999_04 return
interest1999_04	1999_04 interest
return1999_05	1999_05 return
interect1999 NS	1999 NS interest

	id	return1998~1	interes~8_11	return1998~2	interes~8_12	return199~01
1	105.1					
2	121.1	3.4126	2.592616	3.108856	2.331589	3.139705
3	143.1					
4	161.2					
5	162.1					
6	162.2					
7	167.1	19.20548	15.14606	18.16995	13.73898	18.71529

If you want to sort all returns and interest together, run the following commands:

xpose, clear varname
sort _varname
xpose, clear
order id

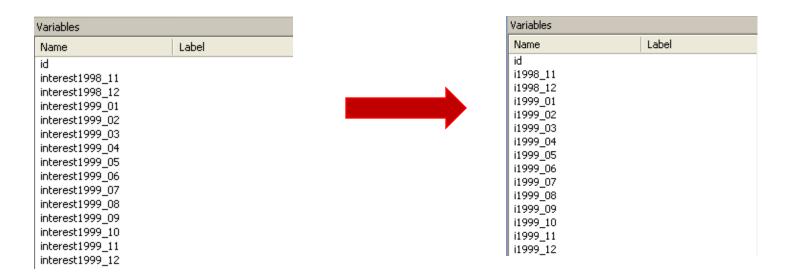


Renaming variables (using renvars)

You can use the command renvars to shorten the names of the variables...

```
renvars interest1998_11-interest2007_11, presub(interest i)
renvars return1998_11-return2007_11, presub(return r)
```

Before After



NOTE: You may have to install renvars by typing:

ssc install renvars

Type help renvars for more info. Also help rename

Descriptive statistics (definitions)

Descriptive statistics are a collection of measurements of two things: *location* and *variability*.

Location tells you the central value of your variable (the mean is the most common measure).

Variability refers to the spread of the data from the center value (i.e. variance, standard deviation).

Statistics is basically the study of what causes variability in the data.

Location	Variability
Mean	Variance
Mode	Standard deviation
Median	Range

Descriptive statistics (location)...

Indicator	Definition	Formula	In Excel	In Stata	In R
Location					
Mean	The mean is the sum of the observations divided by the total number of observations. It is the most common indicator of central tendency of a variable	$\overline{X} = \frac{\sum X_i}{n}$	=AVERAGE(range of cells) For example: =AVERAGE(J2:J31)	-tabstat var1, s(mean) or - sum var1	summary(x) mean(x) sapply(x, mean, na.rm=T)
Median	The median is another measure of central tendency. To get the median you have to order the data from lowest to highest. The median is the number in the middle. If the number of cases is odd the median is the single value, for an even number of cases the median is the average of the two numbers in the middle. It is not affected by outliers. Also known as the 50 th percentile. 2 6 7 8 9 2 6 7 8 9		=MEDIAN(range of cells)	- tabstat var1, s(median) or - sum var1, detail	summary(x) median(x) sapply(x, median, na.rm=T) #median
Mode	The mode refers to the most frequent, repeated or common number in the data		=MODE(range of cells)	mmodes var1	table(x) (frequency table)

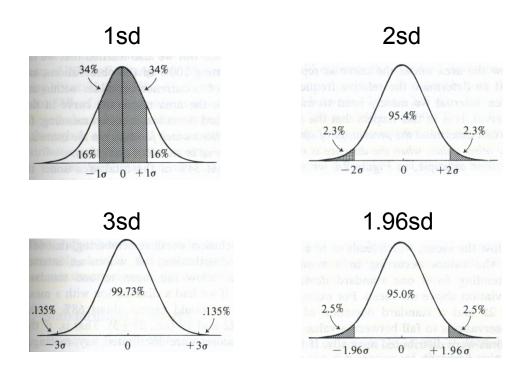
NOTE: For mmodes you may have to install it by typing ssc install mmodes. You can estimate all statistics in Excell using "Descriptive Statistics" in "Analysis Toolpack". In Stata by typing all statistics in the parenthesis tabstat var1, s (mean median). In R see http://www.ats.ucla.edu/stat/r/faq/basic desc.htm

Descriptive statistics (variability)...

Indicator	Definition	Formula	In Excel	In Stata	In R
Variability					
Variance	The variance measures the dispersion of the data from the mean. It is the simple mean of the squared distance from the mean.	$s^{2} = \frac{\sum (X_{i} - \overline{X})^{2}}{(n-1)}$	=VAR(range of cells)	tabstat var1,s(variance)orsum var1, detail	var(x) sapply(x, var, na.rm=T)
Standard deviation	The standard deviation is the squared root of the variance. Indicates how close the data is to the mean. Assuming a normal distribution: • 68% of the values are within 1 sd (.99) • 95% within 2 sd (1.96) • 99% within 3 sd (2.58).	$s = \sqrt{\frac{\sum (X_i - \overline{X})^2}{(n-1)}}$	=STDEV(range of cells)	- tabstat var1, s(sd) or - sum var1, detail	sd(x) sapply(x, sd, na.rm=T)
Range	Range is a measure of dispersion. It i difference between the largest and sn "max" – "min".	-	=MAX(range of cells) - MIN(same range of cells)	tabstat var1, s(range)	range=(max(x)- min(x));range

NOTE: You can estimate all statistics in Excell using "Descriptive Statistics" in "Analysis Toolpack". In Stata by typing all statistics in the parenthesis tabstat var1, s (mean median variance sd range). In R see http://www.ats.ucla.edu/stat/r/fag/basic desc.htm

Descriptive statistics (standard deviation)



Source: Kachigan, Sam K., Statistical Analysis. An Interdisciplinary Introduction to Univariate & Multivariate Methods, 1986, p.61

Descriptive statistics (z-scores)...

z-scores show how many standard deviations a single value is from the mean. Having the mean is not enough.

 $z = \frac{x_i - \mu}{\sigma}$

Student	X i	Mean SAT score	sd	z-score	% (below)	%(above)
А	1842	1849	275	-0.03	49.0%	51.0%
В	1907	1849	275	0.21	58.4%	41.6%
С	2279	1849	275	1.56	94.1%	5.9%

Student	x i	Mean SAT score	sd	z-score	% (below)	%(above)
Α	1842	1849	162	-0.04	48.3%	51.7%
В	1907	1849	162	0.36	64.0%	36.0%
С	2279	1849	162	2.65	99.6%	0.4%

Student	x i	Mean SAT score	sd	z-score	% (below)	%(above)
Α	1855	1858	162	-0.02	49.3%	50.7%
В	1917	1858	162	0.36	64.2%	35.8%
С	2221	1858	162	2.24	98.7%	1.3%

NOTE: To get the %(below) you can use the tables at the end of any statistics book or in Excel use =normsdist(z-score). %(above) is just 1-% (below).

In Stata type:

```
egen z_var1=std(var1)
gen below=normal(z_var1)
gen above=1-below
```

Descriptive statistics (distribution)...

Indicator	Definition	Formula	In Excel	In Stata	In R
Variability					
Standard error (deviation) of the mean	Indicates how close the sample mean is from the 'true' population mean. It increases as the variation increases and it decreases as the sample size goes up. It provides a measure of uncertainty.	$SE_{\overline{X}} = \frac{\sigma}{\sqrt{n}}$	=(STDEV(range of cells))/(SQRT(COUNT(sam e range of cells))).	tabstat var1, s(semean)	sem=sd(x)/sqrt (length(x)); sem
Confidence intervals for the mean	The range where the 'true' value of the mean is likely to fall most of the time	$CI_{\overline{X}} = \overline{X} \pm SE_{\overline{X}} * Z$	Use "Descriptive Statistics" in the "Data Analysis" tab (1)	ci var1	Use package "pastecs"
Distribution					
Skewness	Measures the symmetry of the distribution (whether the mean is at the center of the distribution). The skewness value of a normal distribution is 0. A negative value indicates a skew to the left (left tail is longer that the right tail) and a positive values indicates a skew to the right (right tail is longer than the left one)	$Sk = \frac{\sum (X_i - \overline{X})^3}{(n-1)s^3}$	=SKEW(range of cells)	-tabstat var1, s(skew) - sum var1, detail	Custom estimation
Kurtosis	Measures the peakedness (or flatness) of a distribution. A normal distribution has a	$K = \frac{\sum (X_i - \overline{X})^4}{(n-1)s^4}$	=KURT(range of cells)	-tabstat var1, s(k) - sum var1, detail	Custom estimation kurtosis(x)

Notation:

 X_i = individual value of X X(bar) = mean of X n = sample size s^2 = variance s = standard deviation $SE_{X(bar)}$ = standard error of the mean Z = critical value (Z=1.96 give a 95% certainty)

For more info check the module "Descriptive Statistics with Excel/Stata" in http://dss.princeton.edu/training/

(1) For Excel 2007 http://office.microsoft.com/en-us/excel/HP100215691033.aspx For Excel 2003 http://office.microsoft.com/en-us/excel/HP011277241033.aspx

Confidence intervals...

Confidence intervals are ranges where the true mean is expected to lie.

Student	X i	Mean SAT score	sd	N	SE	Lower(95%)	Upper(95%)
Α	1842	1849	275	30	50	1751	1947
В	1907	1849	275	30	50	1751	1947
С	2279	1849	275	30	50	1751	1947
Student	\boldsymbol{x}_{i}	Mean SAT score	sd	N	SE	Lower(95%)	Upper(95%)
Α	1842	1849	162	30	30	1791	1907
В	1907	1849	162	30	30	1791	1907
С	2279	1849	162	30	30	1791	1907
Student	X i	Mean SAT score	sd	N	SE	Lower(95%)	Upper(95%)
Α	1855	1858	162	30	30	1800	1916
В	1917	1858	162	30	30	1800	1916
С	2221	1858	162	30	30	1800	1916

lower(95%) = (Mean SAT score) – (SE*1.96) upper(95%) = (Mean SAT score) + (SE*1.96)

Coefficient of variation (CV)...

Measure of dispersion, helps compare variation across variables with different units. A variable with higher coefficient of variation is more dispersed than one with lower CV.

	Α	В	B/A
	Mean	Standard Deviation	Coefficient of variation
Age (years)	25	6.87	27%
SAT	1849	275.11	15%
Average score (grade)	80	10.11	13%
Height (in)	66	4.66	7%
Newspaper readership (times/wk)	5	1.28	26%

CV works only with variables with positive values.

Examples (Excel)

	Α	В	С	D	Е	F	G	Н	I	J	K	L	M	N
1	ID	Last Name	First Name	City	State	Gender	Student Status	Major	Country	Age	SAT	Average score (grade)	Height (in)	Newspaper readership (times/wk)
2	1	DOE01	JANE01	Los Angeles	California	Female	Graduate	Politics	US	30	2263	67	61	5
3	2	DOE02	JANE02	Sedona	Arizona	Female	Undergraduate	Math	US	19	2006	63	64	7
4	3	DOE01	JOE01	Elmira	New York	Male	Graduate	Math	US	26	2221	78	73	6
5	4	DOE02	JOE02	Lackawana	New York	Male	Graduate	Econ	US	33	1716	78	68	3
6	5	DOE03	JOE03	Defiance	Ohio	Male	Graduate	Econ	US	37	1701	65	71	6
7	6	DOE04	JOE04	Tel Aviv	Israel	Male	Graduate	Econ	Israel	25	1786	69	67	5
8	7	DOE05	JOE05	Cimax	North Carolina	Male	Graduate	Politics	US	39	1577	96	70	5
9	8	DOE03	JANE03	Liberal	Kansas	Female	Undergraduate	Politics	US	21	1842	87	62	5
10	9	DOE04	JANE04	Montreal	Canada	Female	Undergraduate	Math	Canada	18	1813	91	62	6
11	10	DOE05	JANE05	New York	New York	Female	Graduate	Math	US	33	2041	71	66	5
12	11	DOE06	JOE06	Hot Coffe	Mississippi	Male	Undergraduate	Econ	US	18	1787	82	67	3
13	12	DOE06	JANE06	Java	Virginia	Female	Graduate	Math	US	38	1513	79	59	5
14	13	DOE07	JOE07	Varna	Bulgaria	Male	Graduate	Politics	Bulgaria	30	1637	79	63	4
15	14	DOE08	JOE08	Moscow	Russia	Male	Graduate	Politics	Russia	30	1512	70	75	6
16	15	DOE07	JANE07	Drunkard Creek	New York	Female	Undergraduate	Math	US	21	1338	82	64	5
17	16	DOE08	JANE08	Mexican Hat	Utah	Female	Undergraduate	Econ	US	18	1821	80	63	3
18	17	DOE09	JANE09	Amsterdam	Holland	Female	Undergraduate	Math	Holland	19	1494	75	60	3
19	18	DOE10	JANE10	Mexico	Mexico	Female	Graduate	Politics	Mexico	31	2248	95	59	4
20	19	DOE11	JANE11	Caracas	Venezuela	Female	Undergraduate	Math	Venezuela	18	2252	92	68	5
21	20	DOE09	JOE09	San Juan	Puerto Rico	Male	Graduate	Politics	US	33	1923	95	63	7
22	21	DOE12	JANE12	Remote	Oregon	Female	Undergraduate	Econ	US	19	1727	67	62	7
23	22	DOE10	JOE10	New York	New York	Male	Undergraduate	Econ	US	21	1872	82	73	4
24	23	DOE13	JANE13	The X	Massachusetts	Female	Graduate	Politics	US	25	1767	89	68	6
25	24	DOE14	JANE14	Beijing	China	Female	Undergraduate	Math	China	18	1643	79	65	6
26	25	DOE11	JOE11	Stockholm	Sweden	Male	Undergraduate		Sweden	19	1919	88	64	4
27	26	DOE12	JOE12	Embarrass	Minnesota	Male	Graduate	Econ	US	28	1434	96	71	4
28	27	DOE13	JOE13	Intercourse	Pennsylvania	Male	Undergraduate	Math	US	20	2119	88	71	5
29	28	DOE15	JANE15	Loco	Oklahoma	Female	Undergraduate	Econ	US	20	2309	64	68	6
30	29	DOE14	JOE14	Buenos Aires	Argentina	Male	Graduate	Politics	Argentina	30	2279	85	72	3
31	30	DOE15	JOE15	Acme	Louisiana	Male	Undergraduate	Econ	UŠ	19	1907	79	74	3
									-					

		Average score		Newspaper readership	
Age	SAT	(grade)	Height (in)	(times/wk)	

Use "Descriptive Statistics" in the "Data Analysis" tab.

Age	SAT	(grade)	Height (in)	(times/wk)	
Mean	25.2Mean	1848.9Mean	80.40091482Mean	66.43333333Mean	4.866666667
Standard Error	1.254325848Standard Error	50.22838301Standard Error	1.845084499Standard Error	0.850535103Standard Error	0.233579509
Median	23Median	1817Median	79.74967997Median	66.5Median	5
Mode	19Mode	#N/A Mode	67Mode	68Mode	5
Standard Deviation	Standard 6.870225615Deviation	Standard 275.112184Deviation	Standard 10.10594401Deviation	Standard 4.658572619Deviation	1.27936766
Sample Variance	Sample 47.2Variance	Sample 75686.71379Variance	Sample 102.1301043Variance	Sample 21.70229885Variance	1.636781609
Kurtosis	-1.049751548Kurtosis	-0.846633469Kurtosis	-0.991907645Kurtosis	-1.066828463Kurtosis	-0.972412281
Skewness	0.557190515Skewness	0.155667999Skewness	-0.112360607Skewness	0.171892733Skewness	-0.051910426
Range	21Range	971Range	32.88251459Range	16Range	4
Minimum	18Minimum	1338Minimum	63Minimum	59Minimum	3
Maximum	39Maximum	2309Maximum	95.88251459Maximum	75Maximum	7
Sum	756Sum	55467Sum	2412.027445Sum	1993Sum	146
Count	30Count	30Count	30Count	30Count	30

Examples (Stata)

Click here to get the table

	id	lastname	firstname	city	state	gender	studentstatus	major	country	age	sat	averagesco~e	heightin	newspaperr~k
1	1	D0E01	JANE01	Los Angeles	California	Female	Graduate	Politics	US	30	2263	67	61	5
2	2	D0E02	JANE02	Sedona	Arizona	Female	Undergraduate	Math	US	19	2006	63	64	7
3	3	D0E01	J0E01	Elmira	New York	Male	Graduate	Math	US	26	2221	78	73	6
4	4	D0E02	J0E02	Lackawana	New York	Male	Graduate	Econ	US	33	1716	78	68	3
5	5	D0E03	J0E03	Defiance	Ohio	Male	Graduate	Econ	US	37	1701	65	71	6
6	6	D0E04	J0E04	Tel Aviv	Israel	Male	Graduate	Econ	Israel	25	1786	69	67	5
7	7	D0E05	J0E05	Cimax	North Carolina	Male	Graduate	Politics	US	39	1577	96	70	5
8	8	D0E03	JANE03	Liberal	Kansas	Female	Undergraduate	Politics	US	21	1842	87	62	5
9	9	D0E04	JANE04	Montreal	Canada	Female	Undergraduate	Math	Canada	18	1813	91	62	6
10	10	D0E05	JANE05	New York	New York	Female	Graduate	Math	US	33	2041	71	66	5
11	11	D0E06	J0E06	Hot Coffe	Mississippi	Male	Undergraduate	Econ	US	18	1787	82	67	3
12	12	D0E06	JANE06	Java	Virginia	Female	Graduate	Math	US	38	1513	79	59	5
13	13	D0E07	J0E07	Varna	Bulgaria	Male	Graduate	Politics	Bulgaria	30	1637	79	63	4
14	14	D0E08	J0E08	Moscow	Russia	Male	Graduate	Politics	Russia	30	1512	70	75	6
15	15	D0E07	JANE07	Drunkard Creek	New York	Female	Undergraduate	Math	US	21	1338	82	64	5
16	16	D0E08	JANE08	Mexican Hat	Utah	Female	Undergraduate	Econ	US	18	1821	80	63	3
17	17	D0E09	JANE09	Amsterdam	Holland	Female	Undergraduate	Math	Holland	19	1494	75	60	3
18	18	D0E10	JANE10	Mexico	Mexico	Female	Graduate	Politics	Mexico	31	2248	95	59	4
19	19	D0E11	JANE11	Caracas	Venezuela	Female	Undergraduate	Math	Venezuela	18	2252	92	68	5
20	20	D0E09	J0E09	San Juan	Puerto Rico	Male	Graduate	Politics	US	33	1923	95	63	7
21	21	D0E12	JANE12	Remote	Oregon	Female	Undergraduate	Econ	US	19	1727	67	62	7
22	22	D0E10	J0E10	New York	New York	Male	Undergraduate	Econ	US	21	1872	82	73	4
23	23	D0E13	JANE13	The X	Massachusetts	Female	Graduate	Politics	US	25	1767	89	68	6
24	24	D0E14	JANE14	Beijing	China	Female	Undergraduate	Math	China	18	1643	79	65	6
25	25	D0E11	J0E11	Stockholm	Sweden	Male	Undergraduate	Politics	Sweden	19	1919	88	64	4
26	26	D0E12	J0E12	Embarrass	Minnesota	Male	Graduate	Econ	US	28	1434	96	71	4
27	27	D0E13	J0E13	Intercourse	Pennsylvania	Male	Undergraduate	Math	US	20	2119	88	71	5
28	28	D0E15	JANE15	Loco	0k1ahoma	Female	Undergraduate	Econ	US	20	2309	64	68	6
29	29	D0E14	J0E14	Buenos Aires	Argentina	Male	Graduate	Politics	Argentina	30	2279	85	72	3
30	30	D0E15	J0E15	Acme	Louisiana	Male	Undergraduate	Econ	US	19	1907	79	74	3

	stats	age	sat	score	heightin	read
rename averagescoregrade score	mean	25.2	1848.9	80.36667	66.43333	4.866667
rename newspaperreadershiptimeswk read	se(mean) p50	1.254326	50.22838 1817	1.846079 79.5	.8505351 66.5	.2335795
	sd	6.870226	275.1122	10.11139	4.658573	1.279368
tabstat age sat score heightin read,	variance	47.2	75686.71	102.2402	21.7023	1.636782
s(mean semean median sd var skew k	skewness	.5289348	.1477739	1017756	.1631759	049278
count sum range min max)	kurtosis N	1.923679	2.094488	1.966325 30	1.909319 30	1.988717 30
	sum	756	55467	2411	1993	146
	range	21	971	33	16	4
	min	18	1338	63	59 75	3
OTR	max	39	2309	96	7 5	/

Examples (R)

```
> students
       last
              first
                                City
                                               State Gender
                                                                     status
                                                                                Major
                                                                                        Country Age
                                                                                                       SAT score height read
    1 DOEO1 JANEO1
                                                                                                                             5
                        Los Angeles
                                          California Female
                                                                   Graduate Politics
                                                                                                  30 2263
                                                                                                               67
                                                                                                                      61
1
2
      DOEO2 JANEO2
                             Sedona
                                             Arizona Female Undergraduate
                                                                                                  19 2006
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                                                                                                                             7
                                                                                 Math
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3
    3 DOE01
              JOE01
                                            New York
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                              Elmira
                                                        Male
                                                                   Graduate
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4
    4 DOE02
              JOE02
                          Lackawana
                                            New York
                                                        Male
                                                                   Graduate
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5
    5 DOE03
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              JOE04
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    6 DOE04
                           Tel Aviv
                                              Israel
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    7 DOE05
              JOE05
                              Cimax North Carolina
                                                        Male
                                                                   Graduate Politics
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8
    8 DOEGS JANEOS
                                              Kansas Female Undergraduate Politics
                                                                                              US
                                                                                                  21 1842
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                            Liberal
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9
      DOEO4 JANEO4
                                              Canada Female Undergraduate
                                                                                                  18 1813
                           Montreal
                                                                                 Math
                                                                                          Canada
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                                                                                                                       62
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            JANE05
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      DOE05
                           New York
                                            New York Female
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                                                                                                  33 2041
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10
   10
                                                                   Graduate
                                                                                 Math
                                                                                                                       66
11 11 DOE06
              JOE06
                          Hot Coffe
                                        Mississippi
                                                        Male Undergraduate
                                                                                 Econ
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                                                                                                  18 1787
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      DOEG6 JANEG6
                                            Virginia Female
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                                Java
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13 13
      DOE07
              JOE07
                              Varna
                                            Bulgaria
                                                        Male
                                                                   Graduate Politics
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      DOE08
              JOE08
                              Moscow
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                                                                   Graduate Politics
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   15
      DOE07 JANE07 Drunkard Creek
                                            New York Female Undergraduate
                                                                                 Math
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                                                                                                  21 1338
                                                                                                               82
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      DOEOS JANEOS
                        Mexican Hat
                                                Utah Female Undergraduate
                                                                                 Econ
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17 17 DOE09 JANE09
                                             Holland Female Undergraduate
                                                                                         Holland
                                                                                                  19 1494
                                                                                                               75
                                                                                                                             3
                          Amsterdam
                                                                                 Math
                                                                                                                       60
      DOE10 JANE10
                             Mexico
                                              Mexico Female
                                                                   Graduate Politics
                                                                                          Mexico
                                                                                                  31 2248
                                                                                                                      59
                                                                                                                             4
   19
      DOE11 JANE11
                                           Venezuela Female Undergraduate
                                                                                 Math Venezuela
                                                                                                  18 2252
                                                                                                               92
                                                                                                                             5
                            Caracas
                                                                                                                      68
      DOE09
              JOE09
                                        Puerto Rico
                                                        Male
                                                                   Graduate Politics
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   20
                           San Juan
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21 21 DOE12 JANE12
                                              Oregon Female Undergraduate
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                              Remote
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                                                                                                  19 1727
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22 22 DOE10
              JOE 10
                           New York
                                           New York
                                                        Male Undergraduate
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      DOE13 JANE13
                               The X Massachusetts
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                                                     Female
                                                                   Graduate Politics
24 24 DOE14 JANE14
                            Beijing
                                               China Female Undergraduate
                                                                                 Math
                                                                                           China
                                                                                                  18 1643
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25 25 DOE11
              JOE11
                          Stockholm
                                              Sweden
                                                        Male Undergraduate Politics
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26 26 DOE12
              JOE12
                                           Minnesota
                                                                                                  28 1434
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                          Embarrass
                                                        Male
                                                                   Graduate
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27 27 DOE13
              JOE13
                        Intercourse
                                       Pennsylvania
                                                        Male Undergraduate
                                                                                 Math
                                                                                              US
                                                                                                  20 2119
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                                                                                                                      71
                                                                                                                             5
      DOE15 JANE15
                                            Oklahoma Female Undergraduate
                                                                                                  20 2309
                                                                                                                             6
   28
                                Loco
                                                                                 Econ
                                                                                              US
                                                                                                               64
                                                                                                                       68
29 29 DOE14
              JOE 14
                                                                                                                      72
                                                                                                                             3
                       Buenos Aires
                                           Argentina
                                                        Male
                                                                   Graduate Politics Argentina
                                                                                                  30 2279
                                                                                                               85
                                                                                                                             3
30 30 DOE15
              JOE15
                                Acme
                                           Louisiana
                                                        Male Undergraduate
                                                                                 Econ
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                                                                                                  19 1907
                                                                                                               79
                                                                                                                      74
>
                                                                > library(pastecs)
```

install.packages("pastecs")



Loading required package: boot
> stat.desc(students[10:14])
Age
nbr.val 30.000000 3.000000

```
SAT
                                              score
                                                          height
                                                                         read
              30.000000 3.000000e+01
                                         30.0000000 3.000000e+01
                                                                   30.0000000
               0.000000 0.000000e+00
                                          0.0000000 0.000000e+00
                                                                    0.0000000
nbr.null
               0.000000 0.000000e+00
                                          0.0000000 0.000000e+00
nbr.na
                                                                    0.0000000
               18.000000 1.338000e+03
min
                                         63.0000000 5.900000e+01
                                                                    3.0000000
               39.000000 2.309000e+03
                                         96.0000000 7.500000e+01
max
                                                                    7.0000000
              21.000000 9.710000e+02
                                         33.0000000 1.600000e+01
                                                                    4.0000000
range
              756.000000 5.546700e+04
                                      2411.0000000 1.993000e+03
                                                                  146.0000000
Sum
median
              23.000000 1.817000e+03
                                         79.5000000 6.650000e+01
                                                                    5.0000000
mean
               25.200000 1.848900e+03
                                         80.3666667 6.643333e+01
                                                                    4.8666667
SE.mean
               1.254326 5.022838e+01
                                          1.8460790 8.505351e-01
                                                                    0.2335795
CI.mean.0.95
               2.565384 1.027286e+02
                                          3.7756555 1.739540e+00
                                                                    0.4777237
               47.200000 7.568671e+04
var
                                        102.2402299 2.170230e+01
                                                                    1.6367816
std.dev
                6.870226 2.751122e+02
                                         10.1113911 4.658573e+00
                                                                    1.2793677
coef.var
               0.272628 1.487978e-01
                                          0.1258157 7.012402e-02
                                                                    0.2628838
```

Useful links / Recommended books/References

- ESS https://economics.princeton.edu/undergraduate-program/ess/#
- UCLA Resources http://www.ats.ucla.edu/stat/
- Introduction to Stata (PDF), Christopher F. Baum, Boston College, USA. "A 67-page description of Stata, its key features and benefits, and other useful information." http://fmwww.bc.edu/GStat/docs/StataIntro.pdf
- STATA FAQ website http://stata.com/support/faqs/

Books

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- Introduction to econometrics / James H. Stock, Mark W. Watson. 2nd ed., Boston: Pearson Addison Wesley, 2007.
- Data analysis using regression and multilevel/hierarchical models / Andrew Gelman, Jennifer Hill. Cambridge; New York: Cambridge University Press, 2007.
- Econometric analysis / William H. Greene. 6th ed., Upper Saddle River, N.J.: Prentice Hall, 2008.
- Designing Social Inquiry: Scientific Inference in Qualitative Research / Gary King, Robert O. Keohane, Sidney Verba, Princeton University Press, 1994.
- Unifying Political Methodology: The Likelihood Theory of Statistical Inference / Gary King, Cambridge University Press, 1989
- Statistical Analysis: an interdisciplinary introduction to univariate & multivariate methods / Sam Kachigan, New York: Radius Press, c1986
- Statistics with Stata (updated for version 9) / Lawrence Hamilton, Thomson Books/Cole, 2006