## Package 'psre'

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assocfun Association Function

## Description

Calculates the R-squared from a LOESS regression of $y$ on $x$. Can be used with outer to produce the a non-parametric correlation matrix.

## Usage

assocfun(xind, yind, data)

## Arguments

xind column index of the $x$-variable
yind column index of the $y$-variable
data data frame from which to pull the variables.

## Value

a squared correlation.
boot_imp Bootstrap Importance Function

## Description

Function to calculate bootstrap measures of importance. This function must be passed to the boot function.

## Usage

boot_imp(data, inds, obj)

## Arguments

data A data frame
inds Indices to be passed into the function.
obj An object of class 1 m .

## Value

A vector of standard deviation of predictions for each term in the model.
caption Caption Grob

## Description

Create a caption grob

## Usage

caption(lab, $x=0.5, y=1, h j=0.5, v j=1, c x=1, f s=12, f t=" A r i a l ")$

## Arguments

lab Text giving the caption text.
$x \quad$ Scalar giving the horizontal position of the label in $[0,1]$.
$y \quad$ Scalar giving the vertical position of the label in $[0,1]$.
hj Scalar giving horizontal justification parameter.
vj Scalar giving vertical justification parameter.
cx Character expansion factor
fs Font size
$\mathrm{ft} \quad$ Font type

## Value

A text grob.

```
ces Canadian Election Study
```


## Description

These data are a subset of the Canadian Election Study telephone sample (Stephenson et. al. 2020).

## Format

A data frame with 2799 rows and 29 variables
vote Vote for Parliament - This variable is used to make all of the "Vote for ..." variables. These are actual self-reported votes from the post-election study, not campaign-period vote intention. We coded those who indicated did not vote, none, don't know and refused as missing.
gender Binary variable indicating respondent sex.
agegrp Age Group - Age is calculated by subtracting the year of birth from the survey year. Then observations are put into age-groups (18-34, 35-54, 55+)
relig Religious Affiliation - Respondents are coded into four groups - no religious affiliation/Agnostic, Catholic, Non-Catholic Christians ( incl. Anglican, Baptist, Eastern Orthodox, Johova’s Witness, Lutheran, Pentecostal, Presbyterian, Protestant, United Church of Canada, Christian, Salvatian Army, Mennonite) and Other (incl. Buddhist, Hindu, Hewish, Muslim, Sikh). We also include an indicator variable for Catholic vs non-Catholic.
educ Educational Attainment coded into three categories HS or Less (incl. No schooling, some elementary, completed elementary, some secondary, completed secondary), Some Post-secondary (incl. some echnical/community college, completed technical/community college, some university) and Univ Grad (incl. bachelor's degree, master's degree, professional degree)
region Provinces are coded into four regions: Atlantic (Newfoundland and Labrador, PEI, Nova Scotia, New Brunswick), Quebec, Ontario and the West (Manitoba, Saskatchewan, Alberta and British Columbia)
province Province of respondent
pid Party with which respondent identifies. These are coded into Liberal, Conservative, NDP, Green, Bloc Quebecois and Other.
retroper Retrospective Personal Economic Perceptions - Whether respondent thinks his or her personal economic situation has gotten better, stayed the same or gotten worse in the past year.
retrocan Retrospective National Economic Perceptions - Whether respondent thinks Canada's economic situation has gotten better, stayed the same or gotten worse in the past year.
sp_defence Respondent's opinion of how much defence spending should change in three categories - Less (much less, less), Stay the same, More (more or much more).
sp_envir Respondent's opinion of how much spending on the environment should change in three categories - Less (much less, less), Stay the same, More (more or much more).
immig Respondent's opinion about how immigration levels should change - Increase, Stay the same/Don't Know, Decrease
usties Respondent's opinion about how ties between Canada and the US should change - Much more distant, Somewhat more distant, Stay the Same/Don't Know, Somewhat closer, Much closer.
jobspriv Level of agreement with the following statement - The government should leave it ENTIRELY to the private sector to create jobs: Strongly disagree, Disagree, Don't know, Agree, Strongly agree.
blame Level of agreement with the following statement - People who don't get ahead should blame themselves, not the system: Strongly disagree, Disagree, Don't know, Agree, Strongly agree.
poorgap How much should be done to reduce the gap between rich and poor in Canada - Much less, Somewhat less, About the same/Don't know, Somewhat more, Much more.
stayhome Level of agreement with the following statement - Society would be better off if fewer women worked outside the home: Strongly disagree, Disagree, Don't know, Agree, Strongly agree.
feelgays Feeling thermometer for homosexuals.
dowomen How much do you think should be done for women: Much less, Somewhat less, About the same/Don't know, Somewhat more, Much more.
leader_lib Feeling thermometer for Justin Trudeau, leader of the Liberal Party.
leader_con Feeling thermometer for Andrew Scheer, leader of the Conservative Party.
leader_ndp Feeling thermometer for Jagmeet Singh, leader of the NDP.
leader_bloc Feeling thermometer for Yves-Francois Blanchet, the leader of the Bloc Quebecois.
market Market liberalism - additive scale of jobspriv, poorgap and blame variables.
moral Moral traditionalism - additive scale of dowomen, stayhome and feelgays.
union Whether respondent is a union member - yes or no.
weight_CES Weighting variable for the CES.

## References

Stephenson, Laura B, Allison Harell, Daniel Rubenson, Peter John Loewen. (2020). "2019 Canadian Election Study - Phone Survey", doi:10.7910/DVN/8RHLG1, Harvard Dataverse, V1.

## cld.ss <br> Compact Letter Display for Simple Slopes

## Description

Calculates a letter matrix for a simple-slopes output.

## Usage

\#\# S3 method for class 'ss'
cld(x, level $=0.05, \ldots$ )

## Arguments

| x | An object of class 'ss‘ |
| :--- | :--- |
| level | Confidence level used for the letters. |
| $\ldots$ | Other arguments to be passed to generic function. |

## Value

A compact letter matrix

```
dfbhist Hybrid Plot for DFBETAS
```


## Description

Plots a hybrid histogram, dot plot for DFBETAS. A histogram is plotted for the observations below cutval. Observations above cutval are plotted and labelled with individual points.

## Usage

dfbhist(
data,
varname,
label,
cutval $=0.25$,
binwidth = 0.025,
xlab = "DFBETAS",
ylab = "Frequency",
xrange = NULL,
yrange = NULL,
nudge_x = NULL,
nudge_y = NULL
)

## Arguments

| data | A data frame of DFBETAS values |
| :--- | :--- |
| varname | The name of the variable to plot |
| label | Name of variable that holds the labels that will go with the points |
| cutval | The value that separates the histogram from the individual points. |
| binwidth | The bin width for the histogram part of the display. |
| xlab | Label to put on the x-axis. |
| ylab | Label to put on the y-axis. |
| xrange | Alternative range to plot on the x-axis. |
| yrange | Alternative range to plot on y-axis |
| nudge_x | Vector of values to nudge labels horizontally. |
| nudge_y | Vector of values to nudge labels vertically. |

## Value

A ggplot.

## Examples

```
data(wvs)
wvs <- na.omit(wvs[,c("country", "secpay", "gini_disp", "democrat")])
lmod <- lm(secpay ~ gini_disp + democrat, data=wvs)
dba <- dfbetas(lmod)
dbd <- wvs
dbd$dfb_ginil <- dba[,2]^2
dbd$dfb_democl <- dba[,3]^2
dfbhist(dbd, "dfb_ginil", "country")
```

gg_hmf Heatmap Fit Plot using GGplot

## Description

Makes a Heatmap Fit plot (Esary and Pierce, 2012) using GGPlot rather than lattice that the heatmapFit package uses.

## Usage

```
gg_hmf(
        observed,
        prob,
        method = c("loess", "gam"),
        span = NULL,
        nbin = 20,
        R = 1000,
    )
```


## Arguments

observed Vector of observe ( $0 / 1$ ) values used in a binary regression model.
prob Vector of predicted probabilities from the model with observed as the dependent variable.
method Method for making the line - LOESS or GAM (from the mgcv package.)
span Optional span parameter to be passed in. If NULL, AICc will be used to find the appropriate span for the loess smooth.
nbin Number of bins for the histogram.
$R \quad$ Number of boostrap resamples
$\ldots$ Currently unimplemented.

## Value

Two ggplots - the main heatmap Fit plot and a histogram that can be included as a marginal density.

## Examples

```
data(india)
india$bjp <- ifelse(india$in_prty == 2, 1, 0)
mod1 <- glm(bjp ~ educyrs + anti_immigration,
    data=india, family=binomial)
gh1 <- gg_hmf(model.response(model.frame(mod1)),
    fitted(mod1),
    method="loess")
```

    glmimp Importace Measure for Generalized Linear Models
    
## Description

Calculates importance along the lines of Greenwell et al (2018) using partial dependence plots.

## Usage

glmImp(obj, varname, data, level = 0.95, ci_method = c("perc", "norm"), ...)

## Arguments

obj Model object, must be able to use predict (obj, type="terms").
varname Character string giving the name of the variable whose importance will be calculated.
data A data frame used to estiamte the model.
level Cofidence level used for the confidence interval.
ci_method Character string giving the method for calculating the confidence interval - normal or percentile.
$\ldots \quad$ Other arguments being passed down to aveEffPlot from the DAMisc package.

## Value

A data frame of importance measures with optimal bootstrapped confidence intervals.

## References

Greenwell, Brandon M., Bradley C. Boehmke and Andrew J. McCarthy. (2018). "A Simple and Effective Model-Based Variable Importance Measure." arXiv1805.04755 [stat.ML]

## Examples

```
data(gss)
mod <- glm(childs ~ sei10 + sex + educ + age,
    data=gss, family=poisson)
g_imp1 <- glmImp(mod, "age", gss)
```


## Description

This is a subset of the 2016 US General Social Survey (Smith et. al. 2016).

## Format

A data frame with 2867 rows and 14 variables
aidhouse On the whole, do you think it should or should not be the government's responsibility to provide decent housing for those who can't afford it? (Definitely Should Be, Probably Should Be, Probably Should Not Be, Definitely Should Not Be)
partyid Combination of questions regarding partisan affiliation and strength of affiliation. Results in 7-point scale from Strong Democrat to Strong Republican along with Other Party affiliation coded separately as 8 .
realinc Total family income in constant US dollars.
aid_scale Additive scale of items with same general form as aidhouse, but including items about: decent standard of living for the old, industry with the help it needs to grow, decent standard of living for the unemployed, give financial help to university students and low-income families. Items were standardized and reversed so higher vales indicated greater generosity.
age Respondent age.
sei10 Socio-economic Status indicator - theoretically ranges from 0 to 1 .
sex Binary indicator of respondent sex.
tax Are your federal income taxes too high, about right or too low?
newsfrom Where do you get most of your information about current news events? (newspapers, magazines, the Internet, books or other printed materials, TV, radio, government agencies, family, friends, colleagues, some other source)
educ Total number of years of formal education completed.
sparts Please tell me whether you would like to see more or less government spending on culture and the arts. Remember, that if you say "much more" it might require a tax increase to pay for it. Five-point Scale from Spend Much More to Spend Much Less.

## wtssnr Survey Weighting variable

party3 Party ID variable that puts leaners, independents and others together in Other; Strong and moderate Democrats are coded as Democrat while strong and moderate Republicans are coded Republican.
childs Number of children in respondent's household.

## References

Smith, Tom W, Peter Marsden, Michael Hout, and Jibum Kim. (2016). General Social Surveys, 1972-2016 [machine-readable data file] Principal Investigator, Tom W. Smith; Co-Principal Investigator, Peter V. Marsden; Co-Principal Investigator, Michael Hout; Sponsored by National Science Foundation. -NORC ed.- Chicago: NORC at the University of Chicago [producer and distributor].
Data accessed from the GSS Data Explorer website at https://gss.norc.org/get-the-data.

```
    inc_ineq Income and Inequality Data
```


## Description

This merges the Gini coefficient measured in disposable income from the Standardized World Income Inequality Data (Solt, 2020) with GDP and population data from the Penn World Tables version 10 (Feenstra et. al., 2015).

## Format

A data frame with 12810 rows and 6 variables
country Country Name
year Year
rgdpe Expenditure-side real GDP at chained PPPs (in mil. 2017 US Dollars). Useful for making cross-country/cross-time comparisons of relative living standards. [PWT]
pop Population in millions. [PWT]
gdp_cap GDP divided by population from PWT.
gini Gini Coefficient (Disposable Income) [SWIID]

## References

Feenstra, Robert C., Robert Inklaar and Marcel P. Timmer (2015), "The Next Generation of the Penn World Table" American Economic Review, 105(10), 3150-3182, available for download at https://www.rug.nl/ggdc/productivity/pwt/.

Solt, Frederick. 2020. "Measuring Income Inequality Across Countries and Over Time: The Standardized World Income Inequality Database." Social Science Quarterly 101(3):1183-1199. SWIID Version 9.0, October 2020.

## india

Indian Election Data

## Description

These data are from the International Social Survey Programme: National Identity III survey (ISSP Research Group 2015). This subset contains only the data from India.

## Format

A data frame with 1530 rows and 22 variables
patriotism Additive scale of level of agreement regarding statements about patriotism (5-point scale Agree Strongly to Disagree Strongly): Strengthens India's place in the world (-), leads to intolerance in India ( + ), is needed for India to remain united $(-)$, leads to negative attitudes toward immigrants in India (+). All items are standardized before being summed.
imp_roots Additive scale of level of agreement regarding statements about importance of the following things for being truly Indian (5-point scale Agree Strongly to Disagree Strongly, all indicators positively associated with the scale): being born in India, having Indian citizenship, having lived in India most of your life, ability to speak Hindi, to be Hindu, to respect India's political institutions and laws, to feel Indian and to have Indian ancestry. All items are standardized and reversed before being summed.
pride_country Additive scale of level of agreement regarding statements about pride in the following things about India (5-point scale Agree Strongly to Disagree Strongly, all indicators positively associated with the scale): the way democracy works, India's political influence in the world, India's economic achievements, its social security system, its scientific and technological achievements, its achievements in sports, its achievements in the arts and literature, India's armed forces, its history, its fair and equal treatment of all groups in society. All items are standardized and reversed before being summed.
country_first Additive scale of level of agreement regarding statements about the following things regarding India relationships with other countries (5-point scale Agree Strongly to Disagree Strongly, all indicators positively associated with the scale): India should limit the import of foreign products to protect national economy, India should follow its own interests even if that leads to conflict, foreigners should not be allowed to buy land in India, India's television should give preference to Indian films and programs. All items are standardized and reversed before being summed.
anti_immigration Additive scale of level of agreement regarding statements about pride in the following things about immigrants (5-point scale Agree Strongly to Disagree Strongly): immigrants increase crime dates $(+)$, immigrants are generally good for India's economy ( - ), immigrants take jobs away from people born in India (+), immigrations improve Ind'a s society by bringing new ideas and cultures (-), India's culture is generally undermined by immigrants (-), legal immigrants to India who are not citizens should not have the same rights as Indian citizens ( + ), India should take stronger measures to exclude illegal immigrants (+), legal immigrants should have equal access to public education as Indian citizens (-). All items standardized before being summed.
educyrs Years of formal education, capped at 20.
age Respondent age.
sbc Dummy indicator for Scheduled or Backaward Caste.
sex Binary indicator of respondent gender.
partliv Living in a steady relationship with a partner.
religgrp Religious group to which respondent belongs.
attend Frequency of attendance at religious services.
topbot Self-placement in socio-economic status decile.
in_ethn1 Respondent ethnicity.
hhchildr Number of children under 18 in the household.
in_inc Income group in local currency.
urbrural Urban-rural category of residence.
work Ever had paying work (currently, previously, never).
mainstat Main current employment status.
union Union membership (current, previous, never).
vote_bjp Vote for the BJP in most recent election.
vote_le Vote turnout in last election.
in_prty Party voted for in most recent parliamentary election.
party_lr Party voted for in most recent parliamentary election in terms of ideological position.

## References

ISSP Research Group (2015): International Social Survey Programme: National Identity III - ISSP 2013. GESIS Data Archive, Cologne. ZA5950 Data file Version 2.0.0, doi:10.4232/1.12312

```
letter_plot Dot Plot with Letter Display
```


## Description

Produces an dot plot with error bars along with a compact letter display

## Usage

letter_plot(fits, letters)

## Arguments

fits Output from ggpredict from the ggeffects
letters A matrix of character strings giving the letters from a compact letter display. This is most often from a call to cld from the multcomp package.

## Value

A ggplot.

## Examples

```
    library(psre)
    library(ggeffects)
    library(multcomp)
    library(dplyr)
    library(ggplot2)
    data(wvs)
    wvs$civ <- with(wvs, case_when(
        civ == 4 ~ "Islamic",
        civ == 6 ~ "Latin American",
        civ == 7 ~ "Orthodox",
        civ == 8 ~ "Sinic",
    civ == 9 ~ "Western",
    TRUE ~ "Other"))
    wvs$civ = factor(wvs$civ, levels=c("Western",
                                    "Sinic",
                                    "Islamic",
                                    "Latin American",
                                    "Orthodox",
                                    "Other"))
    mod <- lm(resemaval ~ civ + gdp_cap +
                pct_secondary + pct_univ_degree +
                pct_high_rel_imp, data=wvs)
    eff <- ggpredict(mod,
        "civ",
        ci.lvl = .95)
    pwc <- summary(glht(mod, linfct=mcp(civ = "Tukey")),
            test=adjusted(type="none"))
    cld1 <- cld(pwc)
    lmat <- cld1$mcletters$LetterMatrix
    eff$x <- reorder(eff$x, eff$predicted, mean)
    letter_plot(eff, lmat) +
        labs(x="Predicted Emancipative Values\n(95% Confidence Interval)")
```

    lsa
        Linear Scatterplot Array
    
## Description

Produces a linear scatterplot array with marginal histograms

```
Usage
lsa(
        formula,
        xlabels = NULL,
        ylab = NULL,
        data,
        ptsize = 1,
        ptshape = 1,
        ptcol = "gray65"
    )
```


## Arguments

| formula | Formula giving the variables to be plotted. |
| :--- | :--- |
| xlabels | Vector of character strings giving the labs of variables to be used in place of the <br> variable names. |
| ylab | Character string giving y-variable label to be used instead of variable name. |
| data | A data frame that holds the variables to be plotted. |
| ptsize | Size of points. |
| ptshape | Shape of points. |
| ptcol | Color of points. |

## Value

A cowplot object.

## Examples

```
data(wvs)
lsa(formula = as.formula(sacsecval ~ resemaval + moral +
                        pct_univ_degree + pct_female +
                        pct_low_income),
    xlabels = c("Emancipative Vals", "Moral Perm",
            "% Univ Degree", "% Female", "% Low Income"),
    ylab = "Secular Values",
    data=wvs)
```

normBand Kernel Density with Normal Density Overlay

## Description

Calculates a kernel density estimate of the data along with confidence bounds. It also computes a normal density and confidence bounds for the normal density with the same mean and variance as the observed data.

## Usage

normBand (x, ...)

## Arguments

x
A vector of values whose density is to be calculated
... Other arguments to be passed down to sm. density.

## Details

The function is largely cribbed from the sm package by Bowman and Azzalini

## Value

A named vector of scalar measures of fit

## Author(s)

Dave Armstrong, A.W. Bowman and A. Azzalini

## References

A.W> Bowman and A. Azzalini, R package sm: nonparametric smoothing methods (verstion 5.6).

```
optCL
Calculate the Optimal Visual Testing Confidence Level
```


## Description

Calculates the Optimal Visual Testing (OVT) confidence level. The OVT level is a level you can use to make confidence intervals such that the overlapping (or non-overlapping) of confidence intervals preserves the pairwise testing results. That is, statistically different estimates have confidence intervals that do not overlap and statistically indistinguishable intervals have confidence intervals that do overlap. It does not always work perfectly, but it generally results in fewer inferential errors than the nominal level.

## Usage

optCL(
obj = NULL,
varname = NULL,
b = NULL,
$\mathrm{v}=\mathrm{NULL}$,
resdf = Inf,
level = 0.95,
quasi_vars = NULL,
add_ref = TRUE,

```
    grid_range = c(0.75, 0.99),
    grid_length = 100,
    adjust = p.adjust.methods[c(8, 1:7)]
)
```


## Arguments

obj A model object, on which coef and vcov can be called. Either obj and varname or $b$ and $v$ must be specified.
varname The name of a variable whose coefficients will be used.
b Optional vector of coefficients to be passed into the function. it overrides the coefficients in obj. Either obj and varname or $b$ and $v$ must be specified.
v Optional variance-covariance matrix. This can be specified even if obj and varname are specified. It replaces the variance-covaraince matrix from the model.
resdf If only $b$ and $v$ are passed in, this gives the residual degrees of freedom for the t -statistics.
level The confidence level to use for testing.
quasi_vars An optional vector of quasi-variances that will be used to make the confidence intervals.
add_ref If obj and varname are passed in, an optional 0 is added to the front of the vector of coefficients, along with a leading row and column of zeros on the variancecovariance matrix to represent the reference category.
grid_range The range of values over which to do the grid search.
grid_length The number of values in the grid.
adjust String giving the method used to adjust the p-values for multiplicity. All methods allowed in p.adjust.methods are permitted. None is the default.

## Value

A list with the following elements:
opt_levels The optimal confidence levels that all have identical minimal error rates.
opt_diffs The sum of differences between upper and lower bounds that characterize the appropriate visual tests. Larger numbers are better.
opt_errors The proportion of errors across all simple contrasts.
lev_errors The proportion of errors made at the nominal significance level.
tot_comps The total number of comparisons
lev_dat If there are inferential errors at the nominal level, this is a data frame that has all of the information about which comparisons are not appropriately represented by the overlaps in confidence intervals.
err_dat If there are inferential errors at the optimal level, this is a data frame that has all of the information about which comparisons remain not appropriately represented by the overlaps in optimized confidence intervals.

## Examples

```
    data(wvs)
    wvs$civ2 <- "Other"
    wvs$civ2 <- ifelse(wvs$civ == 9,
        "Western",
        wvs$civ2)
wvs$civ2 <- ifelse(wvs$civ == 6,
        "Latin American",
        wvs$civ2)
wvs$civ2 <- as.factor(wvs$civ2)
intmod <- lm(resemaval ~ civ2 * pct_secondary,
        data=wvs)
    ss2 <- simple_slopes(intmod,
        "pct_secondary",
        "civ2")
o2 <- optCL(b=ss2$est$slope, v=ss2$v)
```

print.ss Print Method for Simple Slopes

## Description

Prints the results of the Simple Slopes function

## Usage

\#\# S3 method for class 'ss'
print(x, ...)

## Arguments

x An object of class ss.
... Other arguments passed down to print

## Value

Printed output

```
qqPoints Quantile Comparison Data
```


## Description

Makes data that can be used in quantile comparison plots.

## Usage

qqPoints(
x ,
distribution = "norm",
line = c("quartiles", "robust", "none"),
conf $=0.95$,
)

## Arguments

X
vector of values whose quantiles will be calculated.
distribution String giving the theoretical distribution against which the quantiles of the observed data will be compared. These need to be functions that have $q$ and $d$ functions in R. Defaults to "norm".
line String giving the nature of the line that should be drawn through the points. If "quartiles", the line is drawn connecting the 25 th and 75 th percentiles. If "robust" a robust linear model is used to fit the line.
conf Confidence level to be used.
... Other parameters to be passed down to the quantile function.

## Value

A data frame with variables $\times$ observed quantiles, theo the theoretical quantiles and lwr and upr the confidence bounds. The slope and intercept of the line running through the points are returned as $a$ and $b$ as an attribute of the data. $a$

## Examples

```
x <- rchisq(100, 3)
qqdf <- qqPoints(x)
a <- attr(qqdf, "ab")[1]
b <- attr(qqdf, "ab")[2]
l <- min(qqdf$theo) * b + a
u <- max(qqdf$theo) * b + a
library(ggplot2)
ggplot(qqdf, aes(x=theo, y=x)) +
    geom_ribbon(aes(ymin=lwr, ymax=upr), alpha=.15) +
    geom_segment(aes(x=min(qqdf$theo), xend=max(qqdf$theo), y = l, yend=u)) +
```

    geom_point(shape=1) +
    theme_classic() +
    labs(x="Theoretical Quantiles",
        \(\mathrm{y}=\) "Observed Quantiles")
    relig_imp World Values Survey Religious Importance
    
## Description

A subset of data from the second thorugh fifth waves of the World Values Survey measuring religious importance.

## Format

A data frame with 224 rows and 4 variables
country Country of respondent residence.
relig_imp Response Category for the religious importance variable: Very Important, Rather Important, Not Very Important and Not At All Important.
n Proportion of observation in each country-response category.
1 The average value of religious importance on the 1-4 scale.

## Details

These data come from the same source as the wvs data. These are aggregated responses to the question about religious importance by country and religious importance response.

The dataset has 224 rows and 4 variables. The variables are as follows:

## References

Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014a. World Values Survey: Round Two - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV2.jsp. Madrid: JD Systems Institute.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014b. World Values Survey: Round Three - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV3.jsp. Madrid: JD Systems Institute.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014c. World Values Survey: Round Four - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV4.jsp. Madrid: JD Systems Institute.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014d. World Values Survey: Round Five - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV5.jsp. Madrid: JD Systems Institute.

## Description

These data consider the democracy-repression nexus. While they are different data than used in previous studies, they are similar in spirit to the data used in Poe and Tate (1994) and in Davenport and Armstrong (20040).

## Format

A data frame with 1530 rows and 22 variables
gwno Gleditsch and Ward numeric country code
year Year of observation
pts_s Political Terror Scale coding of State Department country reports.
rgdpe Penn World Tables measure of GDP in millions \$USD.
pop Population in millions from the Penn World Tables.
pr Freedom House's Political Rights measure (0-40)
cwar Civil War indicator from the UCDP Armed Conflict Database.
iwar Interstate War indicator from the UCDP Armed Conflict Database.

## References

Feenstra, Robert C., Robert Inklaar and Marcel P. Timmer 2015. 'The Next Generation of the Penn World Table' American Economic Review, 105(10), 3150-3182, available for download at https://www.rug.nl/ggdc/productivity/pwt/.

Freedom House. (2020). Freedom in the World 2020. New York: Freedom House.
Gleditsch, Nils Petter; Peter Wallensteen, Mikael Eriksson, Margareta Sollenberg \& Havard Strand, 2002. 'Armed Conflict 1946-2001: A New Dataset', Journal of Peace Research 39(5): 615-637.

Gibney, Mark, Linda Cornett, Reed Wood, Peter Haschke, Daniel Arnon, Attilio Pisano, Gray Barrett, and Baekkwan Park. 2020. 'The Political Terror Scale 1976-2019.' Date Retrieved, from the Political Terror Scale website: https://www. politicalterrorscale.org/.

```
    rrPlot Residual-Residual Plot
```


## Description

Produces a linear scatterplot array with marginal histograms. The plots have OLS regression lines and a 45-degree line.

## Usage

```
rrPlot(
        formula,
        xlabels = NULL,
        ylab = NULL,
        data,
        return = c("grid", "grobs"),
        ptsize = 1,
        ptshape = 1,
        ptcol = "gray65"
)
```


## Arguments

| formula | Formula giving the variables to be plotted. |
| :--- | :--- |
| xlabels | Vector of character strings giving the labs of variables to be used in place of the <br> variable names. |
| ylab | Character string giving y-variable label to be used instead of variable name. |
| data | A data frame that holds the variables to be plotted. |
| return | A string identify what to return. If 'grid', then a cowplot object is returned with <br> all plots printed. If 'grobs' then a list with all of the individual ggplots/grobs is <br> returned. |
| ptsize | Size of points. <br> ptshape <br> ptcol |

## Value

A cowplot object.

## Examples

```
data(wvs)
library(MASS)
lmod <- lm(secpay ~ gini_disp + democrat + log(pop), data=wvs)
e1_m <- rlm(secpay ~ gini_disp + democrat + log(pop),
            data=wvs, method="M")$residuals
```

```
    e1_mm <- rlm(secpay ~ gini_disp + democrat + log(pop),
    data=wvs, method="MM")$residuals
    e1dat <- data.frame(OLS = lmod$residuals,
        M = e1_m,
        MM = e1_mm)
    rrPlot(OLS ~ M + MM, data=e1dat)
```

shuffle Shuffle coefficients and standard errors together

## Description

Function shuffles together coefficients and standard errors with a significance flag.

## Usage

shuffle(b, pv, se, alpha $=0.05$, digits $=3$, names $=$ NULL)

## Arguments

b
Vector of coefficients
$\mathrm{pv} \quad$ Vector of p -values corresponding to b
se Vector of standard errors corresponding to $b$
alpha Alpha level for the significance flag
digits Number of digits to print
names A character vector of coefficient names as long as $b$

## Value

A character vector of printed output

## Examples

```
library(nnet)
data(repress)
mrm <- multinom(pts_s ~ pr + cwar + iwar + log(rgdpe) + log(pop), data=repress)
b <- coef(mrm)
v <- vcov(mrm)
b <- c(t(b))
se <- sqrt(diag(v))
pv <- 2*pnorm(abs(b/se), lower.tail=FALSE)
tab11_7 <- matrix(shuffle(b, pv, se), ncol=4)
rownames(tab11_7) <- rep("", 12)
rownames(tab11_7)[seq(1, 12, by=2)] <- colnames(coef(mrm))
colnames(tab11_7) <- paste0("PTS = ", 2:5)
noquote(tab11_7)
```


## Description

Calculates Simple Slopes from an interaction between a categorical and quantitative variable.

## Usage

simple_slopes(mod, quant_var, cat_var)

## Arguments

$$
\begin{array}{ll}
\text { mod } & \text { A model object that contains an interaction between a quantitative variable and } \\
\text { a factor. } \\
\text { quant_var } & \text { A character string giving the name of the quantitative variable ine the interaction. } \\
\text { cat_var } & \text { A character string giving the name of the factor variable ine the interaction. }
\end{array}
$$

## Value

A data frame giving the conditional partial effect along with standard errors, t -statistics and p values.
srr_imp

Absolute Importance Measure

## Description

Calculates absolute importance along the lines consistent with relative importance as defined by Silber, Rosenbaum and Ross (1995)

## Usage

srr_imp( obj, data, boot $=$ TRUE, R = 250, level = 0.95, pct = FALSE, combine_terms = NULL, )

## Arguments

\(\left.$$
\begin{array}{ll}\text { obj } & \text { Model object, must be able to use predict (obj, type="terms"). } \\
\text { data } & \begin{array}{l}\text { A data frame used to estimate the model. } \\
\text { boot }\end{array}
$$ <br>
Logical indicating whether bootstrap confidence intervals should be produced <br>

and included.\end{array}\right]\)| If boot=TRUE, the number of bootstrap samples to be used. |
| :--- |
| R level |
| pct | | Confidence level used for the confidence interval. |
| :--- |
| Logical indicating whether importance figures should be turned into percent- |
| ages. Default is TRUE. |

## Value

A data frame of importance measures with optimal bootstrapped confidence intervals.

## References

Silber, J. H., Rosenbaum, P. R. and Ross, R N (1995) Comparing the Contributions of Groups of Predictors: Which Outcomes Vary with Hospital Rather than Patient Characteristics? JASA 90, 7-18.

## Examples

```
    data(gss)
    mod <- glm(childs ~ sei10 + sex + educ + age,
        data=gss, family=poisson)
    srr_imp(mod, data=gss)
```

tpb Truncated Power Basis Functions

## Description

Makes truncated power basis spline functions.

## Usage

$\operatorname{tpb}(x$, degree $=3$, nknots $=3$, knot_loc $=$ NULL $)$

## Arguments

| $x$ | Vector of values that will be transformed by the basis functions. |
| :--- | :--- |
| degree | Degree of the polynomial used by the basis function. |
| nknots | Number of knots to use in the spline. |
| knot_loc | Location of the knots. If NULL they will be placed evenly along the appropriate <br> quantiles of the variable. |

## Value

A n x degree+nknots matrix of basis function values.

## Examples

```
library(psre)
data(wvs)
smod3 <- lm(secpay ~ tpb(gini_disp, degree=3, knot_loc=.35) + democrat, data=wvs)
summary(smod3)
```

transNorm Transform Variables to Normality

## Description

Note, that we do note use the Doornik-Hansen test because the implementation in 'normwh.test' has been archived. We continue to use the other methods prescribed in Velez et al.

## Usage

transNorm(
x ,
start $=0.01$,
family = c("bc", "yj"),
lams,
combine.method = c("Stouffer", "Fisher", "Average"),
. .
)

## Arguments

x
start
family
lams
combine.method String giving the method used to to combine p-values from normality tests.
... Other arguments, currently unimplemented.

## Details

Uses the method proposed by Velez, Correa and Marmolejo-Ramos to normalize variables using Box-Cox or Yeo-Johnson transformations.

## Value

A scalar giving the optimal transformation parameter.

## References

Velez Jorge I., Correa Juan C., Marmolejo-Ramos Fernando. (2015) "A new approach to the BoxCox Transformation" Frontiers in Applied Mathematics and Statistics.

## Examples

```
data(wvs)
library(car)
lam <- transNorm(wvs$gdp_cap,
    family="yj",
    lams =c(-2,2))
wvs$trans_gdp <- yjPower(wvs$gdp_cap,
            lambda=lam)
```


## Description

A subset of data from the second thorugh fifth waves of the World Values Survey.

## Format

A data frame with 162 rows and 26 variables
country Country of respondent residence.
wave Wave of the survey.
year Year of the survey.
pct_high_rel_imp Religious importance is coded as Very, Rather, Not very or Not at all important in the individual data. This variable is the proportion of respondents who indicated Very or Rather.
pct_female Proportion of observations identifying as female.
mean_lr Left-right self-placement is coded on a 1 (Left) to 10 (Right) scale in the individual data. The mean_lr variable is the country-wave average of left-right self-placement.
pct_less_secondary, pct_secondary, pct_some_univ, pct_univ_degree In the individual data, education is coded as Less than secondary, Secondary complete, Some university and University degree or more. In the aggregate data, we calculate the proportion of observations in each category.
pct_low_income, pct_mid_income, pct_high_income In the individual data, income is coded in decies (i.e., a 1-10 scale). In the aggregate data, we calculate the proportion of observations in categories 1-3 (Low), 4-7 (Middle) and 8-10 (High) categories.
moral In the individual data, we created an additive scale of variables about how justifiable the following actions are: Illegally claiming government benefits, Avoiding a fare on public transport, Cheating on taxes, Accepting a bribe, Homosexuality, Divorce, Abortion, Prostitution, Euthanasia, Suicide on a scale from 1 (Never justifiable) to 10 (Always Justifiable). In the aggregate data, we calculate the country-wave average of this scale.
sacsecval Secular Values - opposite of traditional values wherein religion, parent-child ties, deference to authority and traditional family values are paramount. In the aggregate data, we take the country-wave average of this scale.
secpay Imagine two secretaries, of the same age, doing practically the same job. One finds out that the other earns considerably more than she does. The better paid secretary, however, is quicker, more efficient and more reliable at her job. In your opinion, is it fair or not fair that one secretary is paid more than the other? The secpay variable is the proportion of people in each country indicating that the pay discrepancy is unfair.
resemaval Emancipative Values - preference for gender and racial equality, liberty and personal autonomy. In the aggregate data, we take the country-wave average of this scale.
rgdpe Expenditure-side real GDP at chained PPPs (in mil. 2017US\$). Useful for making cross-country/cross-time comparisons of relative living standards. Obtained from Penn World Tables.
rel_soc Dummy variable indicating places where at least 75 respondents identified religion as being important.
pop Population in Millions, obtained from Penn World Tables.
gdp_cap GDP/capita: rgdpe/pop.
gini_disp Gini coefficient in terms of disposable income from the SWIID.
gini_mkt Gini coefficient in terms of market prices from the SWIID.
polrt Measure of the violation of political rights from the Freedom in the World Project. Coded on a scale from 1 (fewest violations) to 7 (most violations).
civlib Measure of the violation of civil liberties from the Freedom in the World Project. Coded on a scale from 1 (fewest violations) to 7 (most violations).
democrat Using the freedom status variable, we code a country as a democracy if in the past 15 years it was always at least partly free and was free for at least 50 percent of the time. This follows the work of Weakliem et. al. (2005).
civ Categories defining the civilization in which each country belongs. Other=0, African=1, Buddhist=2, Hindu=3, Islamic=4, Japanese=5, Latin American=6, Orthodox=7, Siinic=8, Western=9.

## Details

We started with waves 2 (Inglehart et. al., 2014a), 3 (Inglehart et. al., 2014b), 4 (Inglehart et. al., 2014c) and 5 (Inglehart et. al., 2014d) of the World Values Survey (WVS). The WVS is a cross-national survey effort aimed at describing the character of value systems around the globe. From each survey, we capture country and survey year, several demographic variables (Religious Importance, fairness, left-right self-placement, education, income, sex and age) along with some values scales (emancipative values and secular values). We also capture several questions about the extent to which several controversial actions are morally justifiable. We add data from several other projects to these data. To measure inequality, we use the Standardized World Income Inequality

Data (Solt, 2020). From this dataset, we capture the Gini Coefficient (both in disposable income and market income, though we tend to use the former in models). We obtain GDP and population data from the Penn World Tables version 10 (Feenstra et. al., 2015). We gather data on political rights, civil liberties and freedom status from the Freedom in the World Project (Freedom House, 2020). We use the civilizations codes from Henderson and Tucker (2001), which were used to test Huntington's (1996) argument about the "clash of civilizations". Finally, we get the human development index (HDI) from the United Nations Development Programme (2020). The combined dataset has 237,787 individual observations nested within 84 countries. Most countries appear in only one or two waves (65), but nine appear in three waves and 10 in four waves.
We aggregate the variables in the individual dataset by country-wave to produce a more manageable data set. The aggregate dataset has 162 rows and 38 variables. The variables are as follows:

## References

Feenstra, Robert C., Robert Inklaar and Marcel P. Timmer (2015), "The Next Generation of the Penn World Table" American Economic Review, 105(10), 3150-3182, available for download at https://www.rug.nl/ggdc/productivity/pwt/.
Freedom House. (2020). Freedom in the World 2020. New York: Freedom House.
Henderson, Errol A. and Richard Tucker. 2001. "Clear and Present Strangers: The Clash of Civilizations and International Conflict." International Studies Quarterly, 45(2):317-338.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014a. World Values Survey: Round Two - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV2.jsp. Madrid: JD Systems Institute.

Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014b. World Values Survey: Round Three - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV3.jsp. Madrid: JD Systems Institute.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014c. World Values Survey: Round Four - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV4.jsp. Madrid: JD Systems Institute.
Inglehart, R., C. Haerpfer, A. Moreno, C. Welzel, K. Kizilova, J. Diez-Medrano, M. Lagos, P. Norris, E. Ponarin \& B. Puranen et al. (eds.). 2014d. World Values Survey: Round Five - CountryPooled Datafile Version: https://www.worldvaluessurvey.org/WVSDocumentationWV5.jsp. Madrid: JD Systems Institute.
Solt, Frederick. 2020. "Measuring Income Inequality Across Countries and Over Time: The Standardized World Income Inequality Database." Social Science Quarterly 101(3):1183-1199. SWIID Version 9.0, October 2020.

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