Other Statistical SoftwareStatistics 506

Other Software

While R, Stata and SAS are the most popular statistical software amongst practicing data analysts, there are a number of other pieces of statistical software that non-statistically oriented people tend to use. The goal of these notes is to offer you a passing familiarity with these tools and their strengths and weaknesses so if you encounter someone using them, you can understand where they're coming from.

None of the material in these notes will appear on problem sets or the midterm.

One common theme that will come up is that *none* of these other pieces of software offers support for the same wide range of statistical models and analyses that R, Stata and SAS cover. In some cases (Python in particular) they may support the models, but not more advanced usages of them. They will support basic analyses like t-tests and linear regression, though they may require an additional tool (such as Excel's Analyse-it) to avoid carrying out these analyses manually.

Programming Languages

Python

Python is an open source general purpose programming language that has, in recent years, become popular as a tool for statistical analysis. It's use is covered heavily in Statistics 507, which is why we only include it here.

Python supports dynamic documents via Quarto, or others such as jupyter. RStudio has support for these, as well as running interactive Python sessions just like R.

Because Python is a general purpose programming language and not purely for statistical analysis, it requires a number of third-party libraries to perform any statistical analysis. It also can be more frustrating to install than R.

NumPy

NumPy adds support for large matrix-style objects and functions associated with them. An example from the quickstart:

```
>>> import numpy as np
>>> a = np.array([20, 30, 40, 50])
>>> b = np.arange(4)
>>> b
array([0, 1, 2, 3])
>>> c = a - b
>>> c
array([20, 29, 38, 47])
>>> b**2
array([0, 1, 4, 9])
>>> 10 * np.sin(a)
array([ 9.12945251, -9.88031624, 7.4511316 , -2.62374854])
>>> a < 35
array([ True, True, False, False])
>>> A = np.array([[1, 1],
                 [0, 1]])
. . .
>>> B = np.array([[2, 0],
                 [3, 4]])
. . .
>>> A * B
           # elementwise product
array([[2, 0],
       [0, 4]])
>>> A @ B # matrix product
array([[5, 4],
       [3, 4]])
>>> A.dot(B) # another matrix product
array([[5, 4],
       [3, 4]])
```

Pandas

Pandas introduces an analogue of R's data.frame: the DataFrame. It is built on top of NumPy. An example from the getting started tutorials:

>>> import pandas as pd
>>> df = pd.DataFrame(
... {
... [

```
"Braund, Mr. Owen Harris",
. . .
                 "Allen, Mr. William Henry",
. . .
                 "Bonnell, Miss. Elizabeth",
. . .
             ],
. . .
             "Age": [22, 35, 58],
. . .
             "Sex": ["male", "male", "female"],
. . .
        }
. . .
...)
. . .
>>> df
                         Name
                               Age
                                        Sex
    Braund, Mr. Owen Harris
                                 22
0
                                       male
1 Allen, Mr. William Henry
                                 35
                                       male
2 Bonnell, Miss. Elizabeth
                                58 female
>>> df["Age"]
     22
0
     35
1
     58
2
Name: Age, dtype: int64
>>> df["Age"].max()
58
>>> titanic = pd.read_csv("data/titanic.csv")
>>> titanic.head()
   PassengerId Survived Pclass
                                              Fare Cabin
                                                           Embarked
                                     . . .
0
                         0
              1
                                  3
                                    . . .
                                            7.2500
                                                      NaN
                                                                   S
1
              2
                         1
                                  1
                                     . . .
                                          71.2833
                                                      C85
                                                                   С
2
              3
                         1
                                  3
                                           7.9250
                                                                   S
                                    . . .
                                                     NaN
3
              4
                         1
                                  1
                                     ... 53.1000 C123
                                                                   S
              5
                                  3
                                                                   S
4
                         0
                                    . . .
                                           8.0500
                                                     NaN
[5 rows x 12 columns]
>>> titanic["Age"].shape
(891,)
>>> above_35 = titanic[titanic["Age"] > 35]
>>> above_35.head()
    PassengerId Survived
                            Pclass
                                               Fare Cabin Embarked
                                      . . .
1
               2
                          1
                                   1
                                           71.2833
                                                       C85
                                                                    С
                                      . . .
6
               7
                          0
                                   1
                                            51.8625
                                                                    S
                                      . . .
                                                       E46
11
              12
                          1
                                   1
                                            26.5500
                                                     C103
                                                                    S
                                      . . .
                                                                    S
              14
                          0
                                   3
                                            31.2750
13
                                      . . .
                                                      NaN
15
              16
                          1
                                   2
                                     . . .
                                            16.0000
                                                      NaN
                                                                    S
```

```
[5 rows x 12 columns]
>>> above_35.shape
(217, 12)
```

SciPy

SciPy implements a large suite of scientific computing functions. A lot of these may not be interesting to us as statisticians except in niche situations, such as fast fourier transformations or signal processing. However it does have a stats subpackage that is very handy and implements basic statistical analyses. For example here's a linear regression example from the SciPy API reference:

```
>>> import numpy as np
>>> from scipy import stats
>>> rng = np.random.default_rng()
>>> x = rng.random(10)
>>> y = 1.6*x + rng.random(10)
>>> res = stats.linregress(x, y)
>>> res.slope
2.0401139933368753
>>> res.intercept
0.22541055389034326
```

statsmodels

statsmodels is a library focused solely on statistical data exploration, hypothesis testing, and modeling estimation. It implements a wide range of statistical analyses, though does not handle as many models as R's various packages do. An example from getting started:

```
>>> import statsmodels.api as sm
>>> import pandas
>>> from patsy import dmatrices
>>> df = sm.datasets.get_rdataset("Guerry", "HistData").data
>>> y, X = dmatrices('Lottery ~ Literacy + Wealth + Region', data=df, return_type='datafra
>>> y[:3]
Lottery
0 41.0
1 38.0
2 66.0
>>> X[:3]
```

Intercept	Region[T.E]	Region[T.N]	Region[T.W]	Literacy	Wealth
0 1.0	1.0	0.	0	0.0	37.0	73.0
1 1.0	0.0	1.	0	0.0	51.0	22.0
2 1.0	0.0	0.	0	0.0	13.0	61.0
[<mark>3</mark> rows x 7 c	olumns]					
>>> mod = sm.	OLS(y, X)	# Describe	model			
>>> res = mod	.fit()	# Fit model				
>>> print(res	.summary())	# Summarize	model			
1	9	OLS Regres	sion Re	sults		
Dep. Variable	 :	Lottery	R-sq	======================================		0.338
Model:		OLS	Adj.	R-squared:		0.287
Method:	L	east Squares	F-st:	atistic:		6.636
Date:	Fri,	05 May 2023	Prob	(F-statistic	:):	1.07e-05
Time:		13:59:50	Log-	Likelihood:		-375.30
No. Observati	ons:	85	AIC:			764.6
Df Residuals:		78	BIC:			781.7
Df Model:		6				
Covariance Ty	pe:	nonrobust				
	coef	std err	====== t	P> t	[0.025	0.975]
Intercept	38.6517	9.456	4.087	0.000	19.826	57.478
Region[T.E]	-15.4278	9.727	-1.586	0.117	-34.793	3.938
Region[T.N]	-10.0170	9.260	-1.082	0.283	-28.453	8.419
Region[T.S]	-4.5483	7.279	-0.625	0.534	-19.039	9.943
Region[T.W]	-10.0913	7.196	-1.402	0.165	-24.418	4.235
Literacy	-0.1858	0.210	-0.886	0.378	-0.603	0.232
Wealth	0.4515	0.103	4.390	0.000	0.247	0.656
Omnibus:		3.049	Durb	in-Watson:		1.785
Prob(Omnibus):		0.218	Jarq	ue-Bera (JB):		2.694
Skew:		-0.340	Prob	(JB):		0.260
Kurtosis:		2.454	Cond	. No.		371.

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified

Julia

Julia is somewhat of a combination of Python and R - it's technically an open source generalpurpose programming language like Python, but is oriented towards numerical and statistical analyses like R. It made a big splash when it appeared on the scene about 10 years ago, and is moderately popular, but never lived up to it's promise to dethrone R as the most common statistical software.

Julia was designed to be much more efficient than existing high-level interactive languages. Its syntax is very similar to R. Taken from the Julia documentation:

```
julia> 3 \ 6
2.0
julia> inv(3) * 6
2.0
julia> A = [4 3; 2 1]; x = [5, 6];
julia> A \ x
2-element Vector{Float64}:
    6.5
    -7.0
julia> inv(A) * x
2-element Vector{Float64}:
    6.5
    -7.0
```

Here's a regression example from GLM example:

```
julia> using DataFrames, GLM, StatsBase
julia> data = DataFrame(X=[1,2,3], Y=[2,4,7])
3×2 DataFrame
Row
      Х
             Y
      Int64 Int64
   1
          1
                  2
  2
          2
                  4
   3
          3
                  7
```

```
julia> ols = lm(@formula(Y ~ X), data)
StatsModels.TableRegressionModel{LinearModel{GLM.LmResp{Vector{Float64}}, GLM.DensePredChc
Y ~ 1 + X
Coefficients:
                 Coef.
                        Std. Error
                                         t Pr(>|t|) Lower 95% Upper 95%
(Intercept)
             -0.666667
                          0.62361
                                     -1.07
                                              0.4788
                                                       -8.59038
                                                                   7.25704
Х
              2.5
                          0.288675
                                     8.66
                                              0.0732
                                                       -1.16797
                                                                    6.16797
julia> round(r2(ols); digits=5)
0.98684
julia> round(aic(ols); digits=5)
5.84252
julia> round.(vcov(ols); digits=5)
```

```
2×2 Matrix{Float64}:
```

```
0.38889 -0.16667
-0.16667 0.08333
```

Graphical Software

SPSS

SPSS used to be one of the dominant pieces of proprietary statistical software amongst people who wanted to do statistical analysis but weren't actual statisticians. SPSS has a user-friendly interface that can be entirely driven via GUI, allowing users to accomplish almost everything without ever writing any syntax (SPSS calls their code "syntax"). For example, here is the dialog for carrying out a two-sample t-test:

Independent-Samples T Test						
 Never married [never_married] Current grade completed [gra College graduate [collgrad] Lives in the south [south] Lives in SMSA [smsa] Lives in a central city [c_city] Industry [industry] Occupation [occupation] Union worker [union] Usual hours worked [hours] Total work experience (years) Job tenure (years) [tenure] 	Test Variable(s): Hourly wage [wage] Bootstra Grouping Variable: married(0 1) Define Groups Stimate effect sizes	 р				
. Taste						

which produces as an output

➡ T-Test

[DataSet1] /Users/jerrick/Desktop/nlsw88.sav



Independent Samples Test

	independent Samples Test										
		Levene's Test Varia	for Equality of Inces				t-test f	or Equality of Mea	ins		
		F	Sig.	t	df	Signifi One-Sided p	cance Two-Sided p	Mean Difference	Std. Error Difference	95% Confidence Differ Lower	Interval of the rence Upper
Hourly wage	Equal variances assumed	11.222	<.001	1.931	2244	.027	.054	.489	.253	008	.985
	Equal variances not assumed			1.845	1452.197	.033	.065	.489	.265	031	1.008

Independent Samples Effect Sizes

				95% Confide	nce Interval	
		Standardizer ^a	Point Estimate	Lower	Upper	
Hourly wage	Cohen's d	5.752	.085	001	.171	
	Hedges' correction	5.754	.085	001	.171	
	Glass's delta	5.399	.091	.004	.177	
a. The denominator used in estimating the effect sizes. Cohen's d uses the pooled standard deviation. Hedges' correction uses the pooled standard deviation, plus a correction factor. Class's delta uses the sample standard deviation of the control (i.e., the second) group.						

The corresponding syntax would be:

```
T-TESTS GROUPS=married(0 1)
/VARIABLES=wage
/ES DISPLAY(TRUE).
```

The capitalization is by convention, and is not enforced. Note that the vast majority of SPSS users do not know and never use the syntax, they use the dialog boxes.

SPSS's use over the last 5-10 years has waned substantially. This is primarily due to the other statistical software catching up in terms of user-friendliness. SPSS also supports far less advanced models than R, Stata, SAS, and Python.

Another example, this of linear regression. Often in these dialog boxes, more complex options are in sub-dialogs.

	Linear Regression	
NLS ID [idcode]	Dependent:	Statistics
Race [race] Race [married]	Previous Next	Save
College graduate [Independent(s): Married [married] Usual hours worked [hours]	Options Style
Lives in the south [Lives in SMSA [smsa] Lives in a central ci	College graduate [collgrad] Method: Enter	Bootstrap
Cccupation [occup Coccupation [occup Union worker [union]	Selection Variable:	
Total work experie Job tenure (years)	Case Labels:	
? Reset	Paste Cance	





producing as output

+ Regression

Descriptive Statistics					
	Double-click to	d. Deviation	Ν		
Hourly wage	7.77	5.758	2242		
Married	.64	.479	2242		
Usual hours worked	37.22	10.509	2242		
College graduate	.24	.425	2242		

Correlations

		Hourly wage	Married	Usual hours worked	College graduate
Pearson Correlation	Hourly wage	1.000	042	.159	.267
	Married	042	1.000	143	.006
	Usual hours worked	.159	143	1.000	.085
	College graduate	.267	.006	.085	1.000
Sig. (1-tailed)	Hourly wage		.023	<.001	<.001
	Married	.023		.000	.389
	Usual hours worked	.000	.000		.000
	College graduate	.000	.389	.000	
Ν	Hourly wage	2242	2242	2242	2242
	Married	2242	2242	2242	2242
	Usual hours worked	2242	2242	2242	2242
	College graduate	2242	2242	2242	2242

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	College graduate, Married, Usual hours worked ^b		Enter

a. Dependent Variable: Hourly wage

b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	
1	.301 ^a	.091	.090	5.494	

a. Predictors: (Constant), College graduate, Married, Usual hours worked

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6747.189	3	2249.063	74.524	<.001 ^b
	Residual	67540.633	2238	30.179		
	Total	74287.822	2241			

a. Dependent Variable: Hourly wage

b. Predictors: (Constant), College graduate, Married, Usual hours worked

Coefficients^a

		Unstandardized Coefficients		Standardized Coefficients		
Model		В	Std. Error	Beta	t	Sig.
1	(Constant)	4.414	.480		9.204	<.001
	Married	294	.245	025	-1.203	.229
	Usual hours worked	.073	.011	.134	6.544	<.001
	College graduate	3.468	.274	.256	12.660	<.001

a. Dependent Variable: Hourly wage

The corresponding syntax is:

```
REGRESSION
/DESCRIPTIVES MEAN STDDEV CORR SIG N
/MISSING LISTWISE
/STATISTICS COEFF OUTS R ANOVA
/DEPENDENT wage
/METHOD=ENTER married hours collgrad.
```

Excel

It's almost impossible to not have some familiarity with Excel. Excel is a good tool for managing small to moderate sized data, and a lot of data projects start out with an Excel spreadsheet. Excel supports some basic statistical tests by default, such as a t-test:

```
=TTEST(A2:A10,B2:B10,2,1)
```

In addition, the Analysis ToolPak adds a few more analysis, such as linear regression:

```
=LINEST(A2:A5,B2:B5,,FALSE)
=LINEST(E2:E12,A2:D12,TRUE,TRUE)
```

Analyse-it

The add-in Analyse-it is an optional purchased component that adds more statistical tools to Excel. Here's some example screenshots from their product page:

— An intuitive user interface integrated in Microsoft Excel. With all the statistical analysis and data visualization tools you need.



There's no locked-in file format. All your data and results are kept in an Excel workbook making it easy to collaborate.

A logical task-based workflow that makes sense to those of us that aren't programmers or full-time statisticians.



Fit Model: Simple linear, power, exponential, logarthmic, polynomial vegression, ANOVA, ANCOVA, GLM and advanced logistic and linear models.

Quickly make changes to the model and recalculate.

Using Excel solely for data-management

A more common use of Excel is to use it to manage and manipulate data. Features such as vlookup and pivot tables can be powerful and often much quicker than writing code.

However, keep in mind that such usage does not fall into the reproducible research paradigm, and you should keep good notes of what you've done.

Excel can export to .csv format, which is usually easier to import into statistical software than .xlsx files.

JMP

JMP (pronounced "jump") is a statistical analysis suite offered by SAS. JMP is designed to used more for data exploration and visualization than SAS, and as such offers a more GUIbased interaction mode rather than SAS's code-based interaction. Of the various GUI-based statistical software (SPSS, JMP, Prism) it is the most modern, though as usual, it doesn't offer the depth of models. There is the JSL, JMP Scripting Language, that can be used to generate reproducible scripts. The main interface to choose your analysis:

JMP Start	ter
Basic Analysis	
Distribution	Shows the distribution and univariate summary statistics for each variable. Results and options depend on the modeling type of each variable. Options include histograms, box plots, quantile plots, fitting distributions, and capability analysis.
Two-Sample t-Test	to Oneway.]
Dependent Samples t-Test	Tests whether two dependent samples have different means. [Shortcut to Matched Pairs.]
Bivariate Analysis	
Fit Y by X Models the relation Oneway, Bivariate the modeling type Image: Constraint one of the	onship between two variables. Creates a e, Contingency, or Logistic analysis based on es of the variables. s a continuous response across a set of categorical s. Analysis methods include ANOVA, means trisons, analysis of means, and quantile plots. s a continuous response with respect to another uous variable. Analysis methods include fitting lines, mials, splines, and bivariate densities. s a categorical response across a set of categorical s. Analysis methods include chi-square tests and c plots. s a categorical response with respect to a continuous e. Analysis methods include logistic regression and surves.
Miscellaneous	
Tabulate Creates a cu: variables. The classification table using d Parses words them with oth relationships	stom table of summary statistics of one or more e variables can be grouped by one or more columns. Enables you to build the summary rag and drop operations. s from text in a column, counts them, associates ner columns, saves indicators, and graphs
E	JMP Start Basic Analysis Distribution Two-Sample t-Test Dependent Samples t-Test Dependent Samples t-Test Dependent Samples t-Test Bivariate Analysis Fit Y by X Models the relation Oneway, Bivariate the modeling type Oneway Model groups compa Distribution Model groups compa Distribution Model groups compa Distribution Model groups compa Distribution Model groups compa Distribution Model groups compa Distribution Model groups Contingency Model groups compa Distribution Distribution Model groups compa Distribution Model groups compa Distribution Model groups compa Distribution Distribution Model groups Contingency Model groups compa Distribution

Repeating the t-test from SPSS:



Again, repeating the regression from SPSS:

• • •		Fit Model			
Model Specification					
Select Columns	Pick Role Variables		Personality:	Standard Least Squares	\$
Select Columns 17 Columns NLS ID Age in current year Race Married Current grade completed College graduate Lives in the south Lives in a central city Industry Cocupation Union worker Hourly wage Usual hours worked Total work experience (years) Job tenure (years)	Vick Role Variables Y Weight Freq Validation By Construct Model Eff Add Cross Nest Macros Degree 2 Attributes Transform No Intercept	Hourly wage optional optional numeric optional numeric optional numeric optional ects Married Usual hours worked College graduate	Personality: Emphasis: Help Recall Remove	Standard Least Squares Minimal Report Run ✔ Keep dialog open	0

•	• • • n	lsw88 -	Fit Least	t	k	?	•	₽	»
▼ ▼	Respon	se Ho	urly wag	ge					
	Effect S	umma	ry						
	Source College g Usual hor Married <u>Remove</u>	graduate urs worke <u>Add</u> <u>Edi</u>	Logwo 34,4 ed 10. ⁻ 0,0	o rth 304 131 640					PValue 0.00000 0.00000 0.22914
	Lack Of	i Fit							
	Source Lack Of Fit Pure Error Total Error	DF 169 2069 2238	Sum Squar 5264.3 62276.2 67540.6	of es 96 37 33	Mean Sq 31. ⁻ 30.0	uare 1503 0997	F Rat 1.034 Prob > 0.368 Max RS 0.161	io 19 F 2 3 q 17	
	Summa	ry of F	ït						
	RSquare RSquare A Root Mean Mean of Re Observatio	dj I Square E esponse ns (or Sui	C Error 5 7 m Wgts)	0.090 0.089 5.493 7.774 2	0825 0606 0543 0525 0242				
	Analysis	s of Va	riance						
	Source Model Error C. Total	DF 3 2238 2241	Sum of Squares 6747.189 67540.633 74287.822	Me	ean Squa 2249.(30.1	re 06 18	F Ratio 74.5241 Prob > F <.0001*		
	Parame	ter Est	timates						
	Term Intercept Married[Sin Usual hours College gra	ngle] s worked aduate[Nc	ot college g	rad]	Estima 6.00132 0.14716 0.07329 -1.7341	ate 271 552 949 112	Std Error 0.450744 0.122342 0.0112 0.136971	t Ratio 13.31 1.20 6.54 -12.66	Prob> t <.0001* 0.2291 <.0001* <.0001*
•	Effect D	ests Details							

(The discrepancy in coefficients is in how SPSS and JMP handle binary categorical variables. The model fits are identical.)

Graphpad Prism

Graphpad Prism is very similar to JMP in that is a entirely GUI-based interaction that offers a limited subset of analyses. It is very popular amongst users with small data and little statistical experience. It operates similarly to JMP. One quirk is that it often (though not always) wants data stored in non-rectangular fashion, in a form that would be incompatible with lots of other software.

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Col: Unpaired t test						
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√ Info	>>	2	23	34		
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(+) New Into		4	54	77		
New Analysis	,,,		45	11		
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∧ Col: Unpaired t test		6		65		
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✓ Data Tables >>)	Unnaired t test				
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New Data Table						
(i) Project info 1	1	Table Analyzed	Col: Unpaired t test			
⊕ New Info	2					
✓ Results >>>	3	Column B	Female			
Unpaired t test of Col: Unpaired t	4	vs	VS			
New Analysis	5	Column A	Male			
Col: Unpaired t test	6					
Estimation Plot: Unpaired t test o	7	Unpaired t test				
Hew Graph	8	P value	0.2613			
→ Layouts >>>	9	P value summary	ns			
(+) New Layout	10	Significantly different ($P < 0.05$)?	No			
		One- or two-tailed P value?	Two-tailed			
	12	t. df	t=1,199, df=9			
	13	.,				
	14	How big is the difference?				
Family >>>	15	Mean of column A	44.20			
Col: Unpaired t test	16	Mean of column B	55.00			
😑 Unpaired t test 17		Difference between means (B - A) ± SEM	10.80 ± 9.010			
Estimation Plot: Unpaired t test o	18	95% confidence interval	-9.583 to 31.18			
	19	R squared (eta squared)	0.1377			
	20					
	21	F test to compare variances				
	22	F, DFn, Dfd	1.680, 5, 4			
		P value	0.6354			
2		P value summary	ns			
	25	Significantly different (P < 0.05)?	No			
	26					
	27	Data analyzed				
	28	Sample size, column A	5			
	29	Sample size, column B	6			
	30					
	21					
		Unpaired t test of Col: Unpa	air 🔄 🔗 🔻 Row 1, Column A 🔍 🍳			

Numerical Analysis Software

MATLAB

MATLAB is one of several programming languages with a focus on numerical analysis. There's also Octave which is mostly an open-source implementation of MATLAB.) MATLAB primarily comes into use for most statisticians due to it's efficient and powerful matrix support. This example comes from the MATLAB help center:

```
>> A = [1 \ 2 \ 0; \ 2 \ 5 \ -1; \ 4 \ 10 \ -1]
>> A
A = 3 \times 3
      1
              2
                     0
      2
              5
                     -1
      4
             10
                     -1
>> B = A'
>> C = A * B
>> C
C = 3 \times 3
      5
                     24
             12
     12
             30
                     59
     24
             59
                   117
>> % Let's solve Ax = b
>> b = [1;3;5]
>> x = A \setminus b
× <<
x = 3 \times 1
      1
      0
     -1
>> eig(A)
ans = 3 \times 1
     3.7321
     0.2679
     1.0000
>> svd(A)
ans = 3 \times 1
```

12.3171 0.5149 0.1577

MATLAB also supports a limited set of statistical models. From the fitlm documentation:

Estimated Coefficients:

	Estimate	SE	tStat	pValue
(Intercept)	45.155	3.4659	13.028	1.6266e-22
Weight	-0.0082475	0.00059836	-13.783	5.3165e-24
Acceleration	0.19694	0.14743	1.3359	0.18493

```
Number of observations: 94, Error degrees of freedom: 91
Root Mean Squared Error: 4.12
R-squared: 0.743, Adjusted R-Squared: 0.738
F-statistic vs. constant model: 132, p-value = 1.38e-27
>> tbl.Model_Year = categorical(tbl.Model_Year)
>> lm = fitlm(tbl,'MPG~Weight+Model_Year')
lm =
Linear regression model:
```

```
MPG ~ 1 + Weight + Model_Year
```

Estimated Coefficients:

	Estimate	SE	tStat	pValue	
(Intercept)	40.11	1.5418	26.016	1.2024e-43	
Weight	-0.0066475	0.00042802	-15.531	3.3639e-27	
Model_Year_76	1.9291	0.74761	2.5804	0.011488	
Model_Year_82	7.9093	0.84975	9.3078	7.8681e-15	

```
Number of observations: 94, Error degrees of freedom: 90
Root Mean Squared Error: 2.92
R-squared: 0.873, Adjusted R-Squared: 0.868
F-statistic vs. constant model: 206, p-value = 3.83e-40
```

Others

The two big other numerical analysis software are

- Maple
- Wolfram Mathematica

Miscellaneous

G*Power

 G^*Power is open-source software used in power analysis/sample size calculations. While most software has built-in power calculations, a lot of analysts prefer a custom-built solution like GPower. As with any power analysis, obtaining a useful result from GPower requires assumed values of all parameters of the model (primarily means and covariance matrices), as well as an understanding of the results are only as good as the guesses for the parameters.

Here's an example of a two-sample t-test. Note that standardized effect sizes (in this case d) can be manually input, or calculated in the side drawer.



G*Power can also generate plots showing how power concerns change as other parameters change.



Mplus

Mplus is *extremely* powerful software for fitting path analysis models, also known as structural equation models (SEM). These are models which can be represented via direct acyclic graphs (DAGs). For example, linear regression can be represented with this:



Multiple regression

In this example there is a single outcome, *illness*. However, more complex models can be represented in a DAG:



While these models can be fit in other software (R's lavaan package, Stata's **sem** command, Amos for SPSS), Mplus is incredibly powerful and can fit complex models that the other software cannot handle.

Unfortunately, the code to fit such models is complex and finicky. For example, here is a relatively simple SEM:

Mplus VERSION 6 MUTHEN & MUTHEN 04/25/2010 10:58 PM INPUT INSTRUCTIONS TITLE: cont3 Classic structural equation model with multiple indicators used in a study of the stability of alienation. Source: Wheaton, B., Muthen, B., Alwin, D., & Summers, G. (1977). Assessing the reliability and stability in panel models. In D.R. Heise (ed), Sociological Methodology 1977. San Francisco: Jossey-Bass. DATA: FILE IS wheacov.dat; TYPE IS COVARIANCE; NOBS ARE 932; VARIABLE: NAMES ARE anomia67 power67 anomia71 power71 educ sei; USEVAR = anomia67 power67 anomia71 power71 educ sei; MODEL: ! first the measurement model part using the keyword BY: ses BY educ sei; alien67 BY anomia67 power67; alien71 BY anomia71 power71; ! next the structural model part using the keyword ON: alien71 ON alien67 ses; alien67 ON ses; and then adding correlated residuals over time using ! ! the keyword WITH:

```
anomia67 WITH anomia71;
power67 WITH power71;
```

OUTPUT:

sampstat tech1 standardized modindices(0);

The output from this model is very large, see this example for the full output. Some of this is skippable (e.g. the description and Source) but most of it is required precisely.