Package ‘panelWranglR’

October 3, 2019

Title Panel Data Wrangling Tools
Version 1.2.13

BugReports https://github.com/JSzitas/panelWranglR/issues

Description Leading/lagging a panel, creating dummy variables,
taking panel differences, looking for panel autocorrelations,
and more. Implemented via a ‘data.table’ back end.

License GPL-3
Depends R (>= 3.2.0)
Suggests testthat (>= 2.1.0)
Encoding UTF-8
LazyData true

URL https://github.com/JSzitas/panelWranglR
RoxygenNote 6.1.1
Imports data.table, Hmisc, caret
NeedsCompilation no
Author Juraj Szitás [aut, cre]
Maintainer Juraj Szitás <szitas.juraj13@gmail.com>
Repository CRAN
Date/Publication 2019-10-03 08:30:02 UTC

R topics documented:

- corr_finder .................................................. 2
- panel_collect ............................................. 2
- panel_correl ............................................... 4
- panel_diff ............................................... 5
- panel_dummify .......................................... 6
- panel_lag .................................................. 7
- panel_lead ................................................. 9

Index 11
corr_finder  
Wrapper for find correlations

Description

Just a helper function for correl_panel.

Usage

corr_finder(df, corr_cutoff)

Arguments

df
The dataframe to use.
corr_cutoff
The correlation cutoff to pass to findCorrelations

Examples

X_1 <- rnorm(1000)
X_2 <- rnorm(1000) + 0.6 * X_1
X_3 <- rnorm(1000) - 0.4 * X_1

data_fm <- do.call( cbind, list( X_1,
                               X_2,
                               X_3 ))

corr_finder( df = data_fm,
              corr_cutoff = 0.3 )

panel_collect  
Collect a panel, from wide to long

Description

Transforms cross sectional/time dummies to unified variables

Usage

panel_collect(data, cross.section = NULL, cross.section.columns = NULL,
time.variable = NULL, time.variable.columns = NULL)
Arguments

data The panel to transform
cross.section The name of the transformed cross sectional variable supply as character.
cross.section.columns The names of the columns indicating cross sections to collect.
time.variable The name of the transformed time variable supply as character.
time.variable.columns The names of the columns indicating time variables to collect.

Details

For time variables named like "Time_Var_i" with arbitrary i, the program will check that all time variables are named using this convention, and strip this convention.

Value

A collected data.table, with new columns constructed by collecting from the wide format.

Examples

```r
x_1 <- rnorm(10)
cross_levels <- c("AT", "DE")
time <- seq(1:5)
time <- rep(time, 2)
geo_list <- list()
for(i in 1:length(cross_levels)) {
  geo <- rep( cross_levels[i], 100 )
  geo_list[i] <- geo
}
geo <- unlist(geo_list)
geo <- as.data.frame(geo)

eample_data <- cbind( time, x_1 )
eample_data <- as.data.frame(eample_data)
eample_data <- cbind( geo, eample_data)
names(eample_data) <- c("geo", "time", "x_1")

# generate dummies using panel_dummify()
test_dummies <- panel_dummify( data = eample_data,
cross.section = "geo",
time.variable = "time")
panel_collect( data = test_dummies,
cross.section = "geo",
cross.section.columns = c("AT", "DE"))
```
panel_correl  Panel linear combinations

Description
A function to find highly correlated variables in a panel of data, both by cross sections and by time dummies.

Usage
panel_correl(data, cross.section = NULL, time.variable = NULL, corr.threshold = 0.7, autocorr.threshold = 0.5, cross.threshold = 0.7, select.cross.sections = NULL, select.time.periods = NULL)

Arguments
data The data to use, a data.frame or a data.table.
cross.section The name of the cross sectional variable.
time.variable The name of the time variable.
corr.threshold The correlation threshold for finding significant correlations in the base specification, disregarding time or cross sectional dependencies.
autocorr.threshold The correlation threshold for autocorrelation (splitting the pooled panel into cross sections).
cross.threshold The correlation threshold for finding significant correlations in the cross sections.
select.cross.sections An optional subset of cross sectional units.
select.time.periods An optional subset of time periods

Examples

x_1 <- rnorm(100)
x_2 <- rnorm(100) + 0.5 * x_1
cross_levels <- c("AT", "DE")
time <- seq(1:50)
time <- rep(time, 2)
geo_list <- list()
for(i in 1:length(cross_levels))
{
  geo <- rep(cross_levels[i], 50)
  geo_list[[i]] <- geo
}
geo <- unlist(geo_list)
geo <- as.data.frame(geo)
example_data <- do.call ( cbind, list( time, x_1, x_2))
example_data <- as.data.frame(example_data)
example_data <- cbind( geo,
                    example_data)
names(example_data) <- c("geo", "time", "x_1",
                        "x_2")

panel_correl( data = example_data,
cross.section = "geo",
time.variable = "time",
corr.threshold = 0.2,
autocorr.threshold = 0.5,
cross.threshold = 0.1)

panel_diff

**Tidy panel differencing**

**Description**

Efficient, tidy panel differencing

**Usage**

panel_diff(data, cross.section, time.variable = NULL, diff.order = 1,
            lags = 1, variables.selected = NULL, keep.original = FALSE)

**Arguments**

- **data** The data input, anything coercible to a data.table.
- **cross.section** The cross section argument, see examples.
- **time.variable** The variable to indicate time in your panel. Defaults to NULL, though it is recommended to have a time variable.
- **diff.order** The number of applications of the difference operator to use in panel differencing. Defaults to 1.
- **lags** The number of lags to use for differences. Defaults to 1.
- **variables.selected** A variable selection for variables to difference, defaults to NULL and differences ALL variables.
- **keep.original** Whether to keep the original undifferenced data, defaults to FALSE.

**Details**

Works on a full data.table backend for maximum speed wherever possible.
Value

The differenced data.table which contains either only the differenced variables, or also the original variables.

Examples

```r
X <- matrix(rnorm(4000),800,5)
tim <- seq(1:400)
geo_AT <- rep(c("AT"), length = 400)
geo_NO <- rep(c("NO"), length = 400)
both_vec_1 <- cbind(tim,geo_NO)
both_vec_2 <- cbind(tim,geo_AT)
both <- rbind(both_vec_1,both_vec_2)
names(both[,"geo_NO"] <- "geo"
X <- cbind(both,X)

panel_diff(data = X,
cross.section = "geo_NO",
time.variable = "tim",
diff.order = 1,
lags = 1,
variables.selected = c("V3","V4"),
keep.original = TRUE)
```

---

**panel_dummify**  
*Tidy time/variable dummies for panel data*

Description

A simple function to dummify cross sections or time variables in panel data.

Usage

```r
panel_dummify(data, cross.section = NULL, time.variable = NULL)
```

Arguments

data  
The panel to dummify
cross.section  
The cross section variable in the panel. Defaults to NULL.
time.variable  
The variable to indicate time in your panel. Defaults to NULL.

Details

The encoding is binary, whether this is more appropriate than using a factor variable is up to the user.
panel_lag

Value

A new data.table, with the original variables to dummify removed, and new dummy columns included.

Examples

```r
x_1 <- rnorm(10)
cross_levels <- c("AT", "DE")
time <- seq(1:5)
time <- rep(time, 2)
geo_list <- list()
for(i in 1:length(cross_levels)) {
  geo <- rep(cross_levels[i], 100)
  geo_list[[i]] <- geo
}
geo <- unlist(geo_list)
geo <- as.data.frame(geo)

example_data <- cbind(time, x_1)
example_data <- as.data.frame(example_data)
example_data <- cbind(geo, example_data)
names(example_data) <- c("geo", "time", "x_1")

test_dummies <- panel_dummify(data = example_data, 
cross.section = "geo", 
time.variable = "time")
```

Description

Efficient, tidy panel lagging

Usage

```r
panel_lag(data, cross.section, time.variable = NULL, lags = 1, 
variables.selected = NULL, keep.original = TRUE)
```
Arguments

data
The data input, anything coercible to a data.table.

cross.section
The cross section argument, see examples.

time.variable
The variable to indicate time in your panel. Defaults to NULL, though it is recommended to have a time variable.

lags
The lags to use in panel lagging.

variables.selected
A variable selection for variables to lag, defaults to NULL and lags ALL variables.

keep.original
Whether to keep the original unlagged data, defaults to TRUE.

Details

Works on a full data.table backend for maximum speed wherever possible.

Value

The lagged data.table which contains either only the lagged variables, or also the original variables.

Examples

```r
X <- matrix(rnorm(4000),800,5)
tim <- seq(1:400)
geo_AT <- rep(c("AT"), length = 400)
geo_NO <- rep(c("NO"), length = 400)
both_vec_1 <- cbind(tim,geo_NO)
both_vec_2 <- cbind(tim,geo_AT)
both <- rbind(both_vec_1,both_vec_2)
names(both[,"geo_NO"]) <- "geo"
X <- cbind(both,X)

panel_lag(data = X,
cross.section = "geo_NO",
time.variable = "tim",
lags = 5,
variables.selected = c("V5", "tim", "V7"),
keep.original = TRUE)
```
Description
Efficient, tidy panel leading

Usage
panel_lead(data, cross.section, time.variable = NULL, leads = 1,
variables.selected = NULL, keep.original = TRUE)

Arguments
- data: The data input, anything coercible to a data.table.
- cross.section: The cross section argument, see examples.
- time.variable: The variable to indicate time in your panel. Defaults to NULL, though it is recommended to have a time variable.
- leads: The leads to use in panel leading.
- variables.selected: A variable selection for variables to lead, defaults to NULL and leads ALL variables.
- keep.original: Whether to keep the original unleadged data, defaults to TRUE.

Details
Works on a full data.table backend for maximum speed wherever possible.

Value
The leading data.table which contains either only the leading variables, or also the original variables.

Examples

```
X <- matrix(rnorm(4000),800,5)
tim <- seq(1:400)
geo_AT <- rep(c("AT"), length = 400)
geo_NO <- rep(c("NO"), length = 400)
both_vec_1 <- cbind(tim,geo_NO)
both_vec_2 <- cbind(tim,geo_AT)
both <- rbind(both_vec_1,both_vec_2)
names(both[,"geo_NO"] <- "geo"
X <- cbind(both,X)
panel_lead(data = X,
```

cross.section = "geo_NO",
time.variable = "tim",
leads = 5,
variables.selected = c("V5", "tim", "V7"),
keep.original = TRUE)
Index

corr_finder, 2
panel_collect, 2
panel_correl, 4
panel_diff, 5
panel_dummify, 6
panel_lag, 7
panel_lead, 9