

Package ‘getspanel’

January 28, 2023

Title General-to-Specific Modelling of Panel Data

Version 0.1.3

Date 2023-01-27

Description Uses several types of indicator saturation and automated General-to-Specific (GETS) modelling from the 'gets' package and applies it to panel data. This allows the detection of structural breaks in panel data, operationalising a reverse causal approach of causal inference, see Pretis and Schwarz (2022) <[doi:10.2139/ssrn.4022745](https://doi.org/10.2139/ssrn.4022745)>.

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Encoding UTF-8

URL <https://github.com/moritzpschwarz/getspanel>,
<http://moritzschwarz.org/getspanel/>

BugReports <https://github.com/moritzpschwarz/getspanel/issues>

LazyData true

RoxygenNote 7.2.1

Suggests testthat, knitr, rmarkdown, lfe, prettydoc, plm, fixest,
lmtest, sandwich

Imports gets, fastDummies, Matrix, ggplot2, stats, mvtnorm

Depends R (>= 3.5.0)

VignetteBuilder knitr, rmarkdown

Config/testthat/edition 3

NeedsCompilation no

Author Felix Pretis [aut],
Moritz Schwarz [aut, cre] (<<https://orcid.org/0000-0003-0340-3780>>)

Maintainer Moritz Schwarz <moritz.schwarz@scmo.eu>

Repository CRAN

Date/Publication 2023-01-28 19:10:02 UTC

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break_uncertainty	<i>Estimate Breakdate Uncertainty</i>
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Description

Estimate Breakdate Uncertainty

Usage

```
break_uncertainty(x, m = 15, interval = 0.99)
```

Arguments

x	An object produced by the isatpanel function
m	Maximum range of interval (default is 15 time periods).
interval	Approximate level of interval. CI level will be at least > interval. Default 0.99 is a 99% CI, so the time interval will always be the integer that results in at least > 99% coverage.

Value

A data.frame that indicates the uncertainty for each FESIS break. The time interval is given by the estimated date in the 'time' column with a confidence interval of +/- the interval in the tci column.

Examples

```
data(EU_emissions_road)

# Group specification
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",
         "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",
         "Netherlands", "Greece", "Portugal", "Sweden")

# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
EU_emissions_road$country %in% EU15 &
EU_emissions_road$year >= 2000,
]

# Run
result <- isatpanel(
  data = EU_emissions_road_short,
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,
  index = c("country", "year"),
  effect = "twoways",
  fesis = TRUE,
  plot = FALSE,
  t.pval = 0.01
)

break_uncertainty(result)
```

EUCO2residential

CO2 Data for the EU Residential Sector

Description

CO2 Data for the EU Residential Sector

Usage

EUCO2residential

Format

A data frame with 1550 rows and 9 variables:

country Country

year Year

lgdp Log Gross Domestic Product

lhdd Log Heating Degree Days

lcdd Log Cooling Degree Days
urban Urban Share
av.rate EU Interest Rate
pop Population
agg.directem Aggregated Direct Emissions

Source

IEA

EU_emissions_road	<i>CO2 Data for EU Road Emissions</i>
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Description

CO2 Data for EU Road Emissions

Usage

EU_emissions_road

Format

A data frame with 1550 rows and 13 variables:

X Index
country Country
year Year
gdp Gross Domestic Product
pop Population
transport.emissions Transport CO2 Emissions
lgdp Log GDP
lpop Log Population
ltransport.emissions Log Transport CO2 Emissions
const Constant
L1.ltransport.emissions Lag 1 Log Transport CO2 Emissions
L1.lgdp Lag 1 Log GDP
L1.lpop Lag 1 Log Population

Source

EDGAR

felmFun	<i>Internal lfe/felm Estimation Method</i>
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Description

Internal lfe/felm Estimation Method

Usage

```
felmFun(y, x, effect, time, id, cluster = "individual", ...)
```

Arguments

y	dependent variable
x	matrix of regressors
effect	Fixed Effect specification
time	Character vector of name of the time variable
id	Character vector of the name of the group variable
cluster	Character vector of the variable(s) to cluster Standard Errors at
...	Further arguments to pass to gets::isat

Value

List to be used by gets::isat

fixestFun	<i>Internal fixest/feols Estimation Method</i>
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Description

Internal fixest/feols Estimation Method

Usage

```
fixestFun(y, x, effect, time, id, cluster = "individual", ...)
```

Arguments

y	dependent variable
x	matrix of regressors
effect	Fixed Effect specification
time	Character vector of name of the time variable
id	Character vector of the name of the group variable
cluster	Character vector of the variable(s) to cluster Standard Errors at
...	Further arguments to pass to gets::isat

Value

List to be used by gets::isat

identify_indicator_timings

Internal function to identify the timing of selected indicators

Description

Internal function to identify the timing of selected indicators

Usage

```
identify_indicator_timings(object)
```

Arguments

object data.frame

Value

A list of data.frames

isatpanel

Panel isat function

Description

Panel isat function

Usage

```
isatpanel(
  data = NULL,
  formula = NULL,
  index = NULL,
  effect = c("individual"),
  na.remove = TRUE,
  engine = NULL,
  user.estimator = NULL,
  cluster = "none",
  ar = 0,
  iis = FALSE,
  jiis = FALSE,
  jsis = FALSE,
```

```

    fesis = FALSE,
    csis = FALSE,
    cfesis = FALSE,
    csis_var = colnames(mxreg),
    fesis_id = NULL,
    cfesis_var = colnames(mxreg),
    cfesis_id = NULL,
    plot = FALSE,
    plm_model = "within",
    y = NULL,
    id = NULL,
    time = NULL,
    mxreg = NULL,
    ...
)

```

Arguments

data	The input data.frame object.
formula	Please specify a formula argument. The dependent variable will be the left-most element, separated by a ~ symbol from the remaining regressors. Note the intercept will always be removed, if effect is not "none" - this means that if any fixed effects are specified, the intercept will always be removed.
index	Specify the name of the group and time column in the format c("id", "time").
effect	Fixed Effect specification. Possible arguments: "twoways", "individual", "time", or "none".
na.remove	remove NAs
engine	Estimation function to use. Default is NULL, which uses the default estimation procedure of the gets package. Alternatives are "fixest", "plm", or "felm".
user.estimator	Use a user.estimator
cluster	cluster Standard Errors at this level. Default is "none". Possible values are: "individual", "time", or "twoways".
ar	Autoregressive Term to be included. default is 0.
iis	Logical. Use Impulse Indicator Saturation.
jiis	Logical. Use Joint Impulse Indicator Saturation (Outliers are common across all units). This is essentially just a time fixed effect, but this allows selection of FE.
jsis	Logical. Use Join Step Indicator Saturation (steps are common across all units). Will only be retained if time fixed effects are not included (i.e. effect = 'none' or 'individual'), as they are collinear otherwise.
fesis	Logical. Use Fixed Effect Step Indicator Saturation. Constructed by multiplying a constant (1) with group Fixed Effects. Default is FALSE.
csis	Logical. Use Coefficient Step Indicator Saturation. Constructed by Default is FALSE.
cfesis	Logical. Use Coefficient-Fixed Effect Indicator Saturation. Default is FALSE.

<code>csis_var</code>	The <code>csis</code> method can be conducted for all (default) variables or just a subset of them. If you want to use a subset, please specify the column names of the variable in a character vector.
<code>fesis_id</code>	The <code>fesis</code> method can be conducted for all (default) individuals/units (i.e. looking for breaks in individual countries) or just a subset of them (joint breaks in the coefficients for a few individuals). If you want to use a subset, please specify the individuals/units for which you want to test the stability in a character vector.
<code>cfesis_var</code>	The <code>cfesis</code> method can be conducted for all variables (default) or just a subset of them. If you want to use a subset, please specify the column names of the variable in a character vector.
<code>cfesis_id</code>	The <code>cfesis</code> method can be conducted for all individuals/units (default) or just a subset of them. If you want to use a subset, please specify the individuals/units to be tested in a character vector.
<code>plot</code>	Logical. Should the final object be plotted? Default is FALSE.
<code>plm_model</code>	Type of PLM model (only if <code>engine = "PLM"</code>)
<code>y</code>	Deprecated. The dependent variable. Can be used when data, index, and formula are not specified.
<code>id</code>	Deprecated. Can be used when data, index, and formula are not specified. Must be a vector of the grouping variable as a character or factor
<code>time</code>	Deprecated. Can be used when data, index, and formula are not specified. Must be a vector of the time variable as an integer or numeric.
<code>mxreg</code>	The co-variates matrix
<code>...</code>	Further arguments to <code>gets::isat()</code>

Value

A list with class `'isatpanel'`.

References

Felix Pretis and Moritz Schwarz (2022). Discovering What Mattered: Answering Reverse Causal Questions by Detecting Unknown Treatment Assignment and Timing as Breaks in Panel Models. January 31, 2022. Available at SSRN: <https://ssrn.com/abstract=4022745> or <http://dx.doi.org/10.2139/ssrn.4022745>

Examples

```
data(EU_emissions_road)

# Group specification
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",
         "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",
         "Netherlands", "Greece", "Portugal", "Sweden")

# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
  EU_emissions_road$country %in% EU15 &
```



```
EU_emissions_road$year >= 2000,  
]  
  
# Run  
result <- isatpanel(  
  data = EU_emissions_road_short,  
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,  
  index = c("country", "year"),  
  effect = "twoways",  
  fesis = TRUE,  
  plot = FALSE,  
  t.pval = 0.01  
)  
plot(result)  
plot_grid(result)
```

logLik.plm

Log-Likelihood Function for a plm object

Description

Log-Likelihood Function for a plm object

Usage

```
## S3 method for class 'plm'  
logLik(object, ...)
```

Arguments

object	A plm object
...	Further Arguments

Value

The Log-Likelihood

pandata_simulated *Simulated Panel Data*

Description

Simulated Panel Data

Usage

pandata_simulated

Format

A data frame with 400 rows and 9 variables:

country A random country

year Year

gdp A simulated Gross Domestic Product

temp A simulated variable standing for temperature

const The constant

country_1 A dummy for country 1

country_2 A dummy for country 2

country_3 A dummy for country 3

country_4 A dummy for country 4

...

Source

<https://github.com/moritzpschwarz/getspanel/>

plmFun *plm Function to estimate isatpanel*

Description

plm Function to estimate isatpanel

Usage

plmFun(y, x, time, id, cluster, effect, model = "pooling", ...)

Arguments

y	Dependent Variable
x	matrix or data.frame of regressors
time	Vector of time variable
id	Vector of group variable
cluster	cluster specification
effect	effect specification
model	model specification
...	Further arguments passed to plm

Value

A list to be used by gets::isat

plot.isatpanel	<i>Plotting an isatpanel object</i>
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Description

Plotting an isatpanel object

Usage

```
## S3 method for class 'isatpanel'
plot(
  x,
  max.id.facet = 16,
  facet.scales = "free",
  title = NULL,
  zero_line = FALSE,
  ...
)
```

Arguments

x	An object produced by the isatpanel function
max.id.facet	The resulting plot will be faceted for each individual in the panel. Beyond a certain number, this might result in unreadable figures. Default set at 16.
facet.scales	To be passed to ggplot2::facet_wrap. Default is "free" (i.e. a separate y axis for each panel group/id). Alternatives are: "fixed", "fixed_y", and "fixed_x".
title	Plot title. Must be a character vector.
zero_line	Plot a horizontal line at y = 0. Default is FALSE.
...	Further arguments to be passed to ggplot2.

Value

A ggplot2 plot that plots an 'isatpanel' object and shows observed data, the fitted values, and all identified breaks and impulses.

plot_counterfactual *Plot the Counterfactual Path*

Description

Plot the Counterfactual Path

Usage

```
plot_counterfactual(
  x,
  plus_t = 5,
  facet.scales = "free",
  title = NULL,
  zero_line = FALSE
)
```

Arguments

x	An object produced by the isatpanel function
plus_t	Number of time periods for the counterfactual to be displayed (default = 5).
facet.scales	To be passed to ggplot2::facet_wrap. Default is "free" (i.e. a separate y axis for each panel group/id). Alternatives are: "fixed", "fixed_y", and "fixed_x".
title	Plot title. Must be a character vector.
zero_line	Plot a horizontal line at y = 0. Default is FALSE.

Value

A ggplot2 plot that plots an 'isatpanel' object and shows the counterfactuals for each break.

Examples

```
data(EU_emissions_road)

# Group specification
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",
         "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",
         "Netherlands", "Greece", "Portugal", "Sweden")

# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
  EU_emissions_road$country %in% EU15 &
```

```
EU_emissions_road$year >= 2000,  
]  
  
# Run  
result <- isatpanel(  
  data = EU_emissions_road_short,  
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,  
  index = c("country", "year"),  
  effect = "twoways",  
  fesis = TRUE,  
  plot = FALSE,  
  t.pval = 0.01  
)  
plot(result)  
plot_grid(result)  
plot_counterfactual(result)
```

plot_grid

Plotting an isatpanel object

Description

Plotting an isatpanel object

Usage

```
plot_grid(x, title = NULL, ...)
```

Arguments

x	An object produced by the isatpanel function
title	Plot title. Must be a character vector.
...	Further arguments to be passed to ggplot2.

Value

A ggplot2 plot that plots an 'isatpanel' object and shows all indicators as a grid to give a good and quick overview.

Examples

```
data(EU_emissions_road)  
  
# Group specification  
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",  
  "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",  
  "Netherlands", "Greece", "Portugal", "Sweden")
```

```
# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
EU_emissions_road$country %in% EU15 &
EU_emissions_road$year >= 2000,
]

# Run
result <- isatpanel(
  data = EU_emissions_road_short,
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,
  index = c("country", "year"),
  effect = "twoways",
  fesis = TRUE,
  plot = FALSE,
  t.pval = 0.01
)
plot(result)
plot_grid(result)
```

plot_residuals

Plot Residuals from 'isatpanel' against OLS

Description

Plot Residuals from 'isatpanel' against OLS

Usage

```
plot_residuals(isatpanelobject)
```

Arguments

isatpanelobject

An output from the 'isatpanel' function

Value

A ggplot2 plot that plots an 'isatpanel' object and shows the residuals over time in comparison to an OLS model.

Examples

```
data(EU_emissions_road)

# Group specification
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",
         "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",
```

```
      "Netherlands", "Greece", "Portugal", "Sweden")

# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
EU_emissions_road$country %in% EU15 &
EU_emissions_road$year >= 2000,
]

# Run
result <- isatpanel(
  data = EU_emissions_road_short,
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,
  index = c("country", "year"),
  effect = "twoways",
  fesis = TRUE,
  plot = FALSE,
  t.pval = 0.01
)
plot(result)
plot_residuals(result)
```

print.isatpanel

Printing isatpanel results

Description

Printing isatpanel results

Usage

```
## S3 method for class 'isatpanel'
print(x, ...)
```

Arguments

x An isatpanel object.
... Further arguments passed to print

Value

Print output of the 'isatpanel.result' list element of the 'isatpanel' object.

robust_isatpanel *Get robust Standard Errors for the isatpanel result*

Description

Get robust Standard Errors for the isatpanel result

Usage

```
robust_isatpanel(
  object,
  robust = TRUE,
  HAC = FALSE,
  lag = NULL,
  effect = "twoways",
  type = "HC0",
  cluster = "group"
)
```

Arguments

object	An isatpanel object
robust	Logical (TRUE or FALSE). Should the Standard Errors be robustified for Heterogeneity?
HAC	Should Heteroscedasticity and Autocorrelation Robust Standard Errors be used?
lag	Number of Lags to be used with HAC in coeftest. Cannot be specified when HAC = FALSE.
effect	The effects introduced into the plm model, one of "individual", "time", "twoways" (default), or "nested"
type	Type of Robust procedure e.g. HC0 for White SE or HC3 for Lang
cluster	'group' or 'time' or FALSE

Value

A list with robust estimates

Examples

```
data(EU_emissions_road)

# Group specification
EU15 <- c("Austria", "Germany", "Denmark", "Spain", "Finland", "Belgium",
          "France", "United Kingdom", "Ireland", "Italy", "Luxembourg",
          "Netherlands", "Greece", "Portugal", "Sweden")
```



```
# Prepare sample and data
EU_emissions_road_short <- EU_emissions_road[
EU_emissions_road$country %in% EU15 &
EU_emissions_road$year >= 2000,
]

# Run
result <- isatpanel(
  data = EU_emissions_road_short,
  formula = ltransport.emissions ~ lgdp + I(lgdp^2) + lpop,
  index = c("country", "year"),
  effect = "twoways",
  fesis = TRUE,
  plot = FALSE,
  t.pval = 0.01
)
plot(result)
plot_grid(result)
robust_isatpanel(result)
```

Within_plm

Use the within transformation from the plm package

Description

Use the within transformation from the plm package

Usage

```
Within_plm(df, effect = "twoways")
```

Arguments

df	A data.frame object
effect	The fixed effect specification. Values possible: "twoways" (default), "individual", "time", "nested"

Value

A data.frame object with the transformation complete

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