

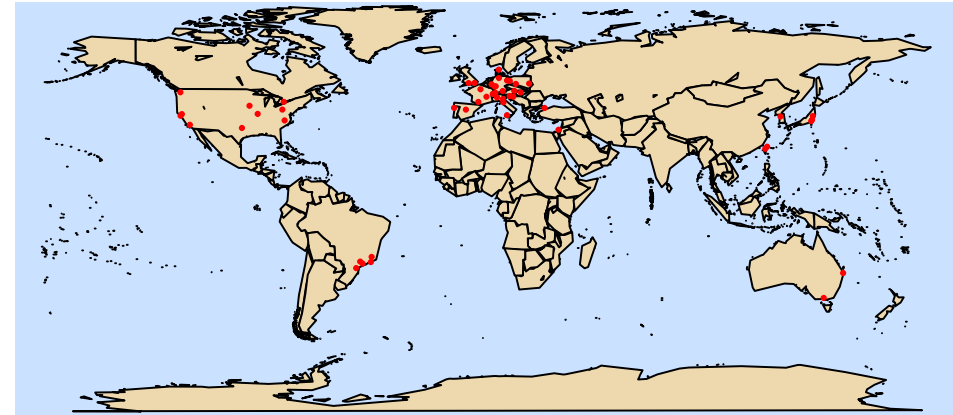
Zelig: Tools to expand the reach of R

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Vienna, Austria
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What does Zelig do?

- For developers:
 - Makes it easier to translate user-inputs
- For researchers, students, and instructors:
 - Computes quantities of substantive interest for every model

$$E(Y) - E(Y|X) = E(Y) - E(Y|X)$$

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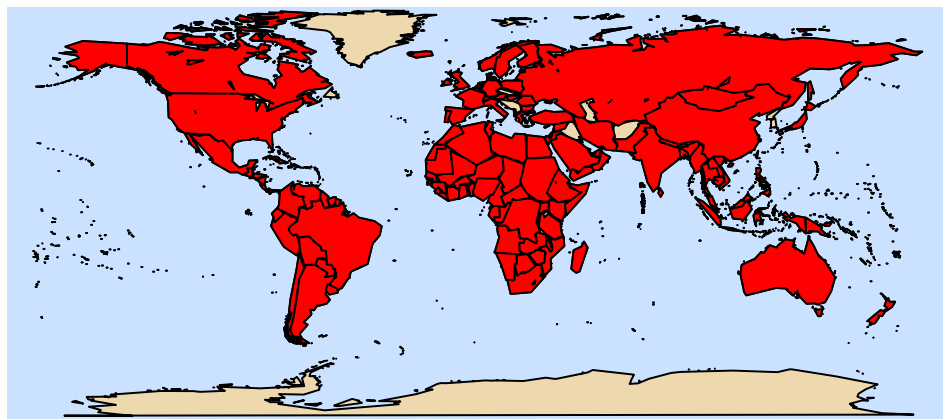
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Goal: R world (with the help of Zelig)

Users only need to know 3 commands



```
z <- zelig(vote~race+educate, Select vars
           data=turnout,       Select data set
           model="probit")     Select model

x <- setx(z.out, educate=12)   Select QIs

s <- sim(z, x=x)              Calculate QIs
```



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- Handle sets of multiply-imputed data frames
- Bootstrap quantities of interest
- Stratify data
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No need to change existing packages

Developers only need to add a few functions

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Estimate zelig()  
├── (1) zelig2mymodel()  
└── (2) mymodel()
```

```
Interpret sim()  
├── (3) param.myclass()  
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R framework for interpreting user-inputs

- User specifies a formula
- `model.frame`
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- Each package has different hacks
→ different and diverse UIs
- Challenging for programmers

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Use a list of equations:

```
f <- list(mu1 = y1 ~ x1 + x2 + x3,  
          mu2 = y2 ~ x1 + x4 + x5)
```

```
f <- list(mu1 = y1 ~ x1 + tag(x2, beta2),  
          mu2 = y2 ~ x3 + tag(x4, beta2),  
          rho = ~ z1 - 1)
```

```
f <- list(cbind(y1, y2) ~ x1 + x2)
```



Developer tools for lists of eqns

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- `parse.formula(formula, model)`
- `model.frame.multiple(formula, data)`
- `model.matrix.multiple(formula, data, eqn, shape)`
- `parse.par(par, terms, eqn, shape)`

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The Virtual Data Center GUI for Zelig

Model definitions → dynamic GUI

Advanced Statistical Analyses	
Cross-Tabulation	
Event Count Models	
Models for Continuous Bounded Dependent Variables	Exponential Regression for Duration Dependent Variables
Models for Continuous Dependent Variables	Gamma Regression for Continuous, Positive Dependent Variables
Models for Dichotomous Dependent Variables	Log-Normal Regression for Duration Dependent Variables
Models for Ordinal Dependent Variables	Weibull Regression for Duration Dependent Variables

- Developer writes a self-contained function to describe new model
- Every time the VDC is compiled, GUI "dynamically" extends to include new models!
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- Partnership with the Broad Institute (GenePattern)
- Your suggestions!



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Visit Zelig on the web at

<http://gking.harvard.edu/zelig/>

