## SOCY7706: Longitudinal Data Analysis <br> Instructor: Natasha Sarkisian <br> Describing Longitudinal Data

Next, we examine some tools that allow us to describe change using longitudinal data. We will use an example from HRS data that focuses on employment and caregiving.

```
. use http://sarkisian.net/socy7706/hrs hours.dta
. reshape long r@workhours80 r@poorhealth r@married r@totalpar r@siblog h@childlg
r@allparhelptw, i(hhid pn) j(wave)
(note: j = 1 2 3 4 5 6 7 8 9)
\begin{tabular}{|c|c|c|c|}
\hline Data & wide & -> & long \\
\hline Number of obs. & 6591 & -> & 59319 \\
\hline Number of variables & 75 & -> & 20 \\
\hline j variable (9 values) & & -> & ave \\
\hline
\end{tabular}
j variable (9 values)
    -> wave
xij variables:
r1workhours80 r2workhours80 ... r9workhours80->rworkhours80
rlpoorhealth r2poorhealth ... r9poorhealth-> rpoorhealth
        r1married r2married ... r9married -> rmarried
    r1totalpar r2totalpar ... r9totalpar -> rtotalpar
            r1siblog r2siblog ... r9siblog -> rsiblog
        h1childlg h2childlg ... h9childlg -> hchildlg
rlallparhelptw r2allparhelptw ... r9allparhelptw->rallparhelptw
-------------------------------------------------------------------------------------
```



To keep things simpler for now, we will keep only two time points, but use preserve to return to the full data.

```
. preserve
. keep if wave<3
(46137 observations deleted)
```

Stata provides a number of tools for analyzing panel data. The commands all begin with the prefix xt. To use these commands, we first need to tell Stata that our dataset is a panel dataset. We need to have a variable that identifies the units (for example, a country or person id) and a time variable. To set a dataset as a panel, we need to use xtset command:

```
. xtset hhidpn wave
```

```
panel variable: hhidpn (strongly balanced)
    time variable: wave, 1 to 2
    delta: 1 unit
```

Stata thinks the dataset is strongly balanced, meaning all units are observed at all time points (at the same time and equal number of times). But it is not true - we just have empty rows that were created when we went from wide to long format.

```
. xtdes
    hhidpn: 10003020, 10004010, ..., 99564010 n = 6591
    wave: 1, 2, ..., 2 T = 2
                    Delta(wave) = 1 unit
                    Span(wave) = 2 periods
                (hhidpn*wave uniquely identifies each observation)
Distribution of T_i: min 
Freq. Percent Cum. | Pattern 
```

Xtdes also thinks all cases are complete. We will now delete those empty records to have a more accurate picture. Note that those rows are not completely empty - time-invariant variables still have values there, but the time-variant ones are empty. So we will only specify time-varying variables in the egen command:

```
. egen miss=rowmiss( rworkhours80 rpoorhealth rmarried rtotalpar rsiblog hchildlg
rallparhelptw)
. tab miss
    miss | Freq. Percent Cum.
```



```
. drop if miss==7
(259 observations deleted)
. xtset hhidpn wave
    panel variable: hhidpn (unbalanced)
        time variable: wave, 1 to 2
                        delta: 1 unit
```

This is more accurate now, and xtdes also shows that there are missing observations at time 2 .

```
. xtdes
    hhidpn: 10003020, 10004010, \ldots., 99564010 n = 6591
    wave: 1, 2, .., 2 T = 2
Delta(wave) = 1 unit
Span(wave) = 2 periods
                (hhidpn*wave uniquely identifies each observation)
Distribution of T_i: min 
    Freq. Percent Cum. I Pattern
-----------------------------+----------
----------------------------+---------
```

Next, let's examine change in a continuous variable.


Here we see overall standard deviation along with between and within standard deviations between indicates the amount of variation across individuals (cross-sectional variation, or differences among individuals that are stable over time), and within indicates change over time within individuals (temporal variation). Between variation is essentially variation of average values for individuals over time, and within variation is variation in differences between values at each time point and averages for a given individual (i.e. individual's deviation from their own overall mean). That is why the minimum and maximum differ from those for overall and between, and can be negative. Moreover, the way they calculate minimum and maximum is such that these are not just differences from the individual's mean, but such differences plus the overall mean (in this case, 29.5). So the person who has 69.5 (maximum value) in fact only differs from his or her own mean by $69.5-29.5=40$ hours. And the minimum value, -10.5 , is in fact $-10.5-29.5=-40$. So it is fairly symmetric, which is what we would expect. Observation column shows that there are 12477 records, 6580 individuals, and an average of 1.8962 time points per person.

So this output allows us to decompose the variance in the variable we are describing into variance components -- into within-group and between-group variance (although they are expressed as standard deviations - to get variances, we'd have to square them). That does not explain anything, but it allows us to evaluate whether there is variation in group means (here, person-specific means), and how much of it. That's why it is always a good idea to run this basic model when starting the analyses - it's the null model of our regression analysis. If we find that there is no significant variation across individuals, then there is no need to adjust for the fact that clusters of observations come from the same individuals because all individuals are pretty much the same.

The proportion of variance due to group-level variation in means can be calculated as

$$
\rho=S_{\text {between }}^{2} /\left(S_{\text {between }}^{2}+S_{\text {within }}^{2}\right)
$$

It can be interpreted as the proportion of variance due to differences across individuals. It can also be interpreted as the average correlation between two randomly chosen time points that are in the same unit; therefore, it is also known as intra-class correlation. Here, we get:

```
. di 21.33473^2 / (21.33473^2 + 8.392351^2)
. }8659983
```

So $87 \%$ of the total variance in hours of work is due to person-specific effects; the rest is due to changes that individuals experience over time.

To examine change in categorical variables, we can use both xttab and xttrans.


Here we can see that overall, out of all records in the data, $78.8 \%$ indicate that the person is currently married, and $21.2 \%$ indicate that the person is currently single. Between percent indicates that $80.41 \%$ of all individuals in the data were married at some point during the study (or in this case that means that they were married at either wave 1 or wave 2), and $23.24 \%$ of individuals were single at some point during the study period. The total is larger than 100 because any person who experienced both marriage and singlehood over this time period will be counted twice. Within percent indicates that among those individuals that were married at some point, they were married $97.73 \%$ of all of their data points, and among those who were single at some point, they were single $92.13 \%$ of all of their data points. The total for within is a weighted average - the number of people with at least one 0 multiplied by the proportion of 0 s among these people's records + the number of people with at least one 1 multiplied by the proportion of 1 s among these people's records, all divided by the total of those with at least one 1 and those with at least one 0 . So here:
. di (1532*.9213+5300*.9773)/(1532+5300)
.96474262


Xttrans shows transitions among statuses: so here we see that among those who were married at time point $1,96.76 \%$ were still married at time point 2 , while $3.24 \%$ were no longer married. Of
those who were single at time $1,92.85 \%$ were still single at time 2 and $7.15 \%$ were no longer single.

If we have more than 2 time points, $x t t a b$ and $x t t r a n s$ put them all together. For example, let's go back to all 9 waves.
. restore
Let's once again get rid of those "empty" observations (with no data for a given wave):

- egen miss=rowmiss ( rworkhours80 rpoorhealth rmarried rtotalpar rsiblog hchildlg rallparhelptw)
. tab miss

| miss | Freq. | Percent | Cum. |
| :---: | :---: | :---: | :---: |
| 0 | 30,546 | 51.49 | 51.49 |
| 1 | 15,030 | 25.34 | 76.83 |
| 2 | 1,435 | 2.42 | 79.25 |
| 3 | 143 | 0.24 | 79.49 |
| 4 | 7 | 0.01 | 79.50 |
| 5 | 3 | 0.01 | 79.51 |
| 6 | 7,512 | 12.66 | 92.17 |
| 7 | 4,643 | 7.83 | 100.00 |
| Total | 59,319 | 100.00 |  |

- drop if miss==7
(4643 observations deleted)
. xtset hhidpn wave
panel variable: hhidpn (unbalanced)
time variable: wave, 1 to 9, but with gaps delta: 1 unit

Let's save this file:
. save hrs_hours_long.dta
And now we can describe the data:

\begin{tabular}{|c|c|c|c|c|c|c|c|c|}
\hline hhidpn: wave: \& \begin{tabular}{l}
10003020, \\
1, 2, ... \\
Delta(wave) \\
Span (wave) \\
(hhidpn*wa
\end{tabular} \& \begin{tabular}{l}
\[
\begin{gathered}
100040 \\
\begin{array}{r}
9 \\
= \\
= \\
\\
=
\end{array}
\end{gathered}
\] \\
ve uni
\end{tabular} \& \begin{tabular}{l}
ods \\
Y ic
\end{tabular} \& \begin{tabular}{l}
\[
5640
\] \\
ifie
\end{tabular} \& obse \& n
T

n) \& \multicolumn{2}{|c|}{$$
\begin{array}{r}
6591 \\
9
\end{array}
$$} <br>

\hline Distribution \& n of T_i: \& $$
\begin{array}{r}
\min \\
1
\end{array}
$$ \& \[

$$
\begin{array}{r}
5 \% \\
3
\end{array}
$$

\] \& \[

$$
\begin{array}{r}
25 \% \\
9
\end{array}
$$

\] \& \[

$$
\begin{array}{r}
50 \% \\
9
\end{array}
$$
\] \& $75 \%$

9 \& $95 \%$

9 \& $$
\begin{array}{r}
\max \\
9
\end{array}
$$ <br>

\hline Freq. \& Percent \& Cum. \& Patt \& \& \& \& \& <br>
\hline 5540 \& 84.05 \& 84.05 \& 1111 \& \& \& \& \& <br>
\hline 154 \& 2.34 \& 86.39 \& 11 \& \& \& \& \& <br>
\hline 137 \& 2.08 \& 88.47 \& 1. \& \& \& \& \& <br>
\hline 84 \& 1.27 \& 89.74 \& 1111 \& \& \& \& \& <br>
\hline 81 \& 1.23 \& 90.97 \& 1111 \& \& \& \& \& <br>
\hline 73 \& 1.11 \& 92.08 \& 1111 \& \& \& \& \& <br>
\hline 69 \& 1.05 \& 93.13 \& 111. \& \& \& \& \& <br>
\hline
\end{tabular}

| 55 | 0.83 | 93.96 | 1111111.. |
| :---: | :---: | :---: | :---: |
| 49 | 0.74 | 94.70 | 111111... |
| 349 | 5.30 | 100.00 | (other patterns) |
| 6591 | 0.00 |  | Xxxxxxxxx |

. xtsum rworkhours80 rpoorhealth rmarried rtotalpar rsiblog hchildlg rallparhelptw

. for var rpoorhealth rmarried : xttab X
-> xttab rpoorhealth

-> xttab rmarried

| rmarried | Overall |  | Between |  | Within Percent |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | Freq. | Percent | Freq. | Percent |  |
| 0 | 11949 | 25.36 | 2404 | 36.47 | 70.58 |
| 1 | 35166 | 74.64 | 5455 | 82.76 | 89.72 |
| Total | 47115 | 100.00 | $\begin{aligned} & 7859 \\ & 6591) \end{aligned}$ | 119.24 | 83.87 |

```
. for var rpoorhealth rmarried : xttrans X
-> xttrans rpoorhealth
\begin{tabular}{|c|c|c|c|}
\hline 0 & 89.35 & 10.65 & 100.00 \\
\hline 1 & 28.72 & 71.28 & 100.00 \\
\hline Total & 76.09 & 23.91 & 100.00 \\
\hline
\end{tabular}
-> xttrans rmarried
```



It could also be helpful to continue looking at specific transitions, either taking two waves at a time or as sequences of transitions over a number of waves. The latter approach led to a technique called sequence analysis (or social sequence analysis when used in social sciences). If interested, see, for example, "Social Sequence Analysis" book by Benjamin Cornwall (2015). To see some basic sequences, let's use a special package:

```
. net search sequence
(contacting http://www.stata.com)
3 3 \text { packages found (Stata Journal and STB listed first)}
st0244 from http://www.stata-journal.com/software/sj12-1
    SJ12-1 st0244. Scrambled Halton sequences in Mata / Scrambled Halton
    sequences in Mata / by Stanislav Kolenikov, University of Missouri,
    Columbia, USA / Support: skolenik@gmail.com
st0111 from http://www.stata-journal.com/software/sj6-4
    SJ6-4 st0111. Sequence analysis with Stata / Sequence analysis with Stata
    / by Christian Brzinsky-Fay, Wissenschaftszentrum Berlin / Ulrich Kohler,
    Wissenschaftszentrum Berlin / Magdalena Luniak, Wissenschaftszentrum
    Berlin / Support: brzinsky-fay@wz-berlin.de, kohler@wz-berlin.de,
st0103 from http://www.stata-journal.com/software/sj6-2
    SJ6-2 st0103. Generating Halton sequences using Mata / Generating Halton
    sequences using Mata / by David Drukker, StataCorp / Richard Gates,
    StataCorp / Support: rgates@stata.com / After installation, type help
    sj_halton
dm55 from http://www.stata.com/stb/stb43
    STB-43 dm55. Generating sequences and patterns of numeric data. / STB
    insert by R. Mark Esman, Stata Corporation. / Support: mesman@stata.com /
    After installation, see help fill.
dm44 from http://www.stata.com/stb/stb37
    STB-37 dm44. Sequences of integers. / STB insert by Nicholas J. Cox,
    University of Durham, UK. / Support: n.j.cox@durham.ac.uk / After
    installation, see help seq.
```

```
sadi from http://teaching.sociology.ul.ie/sadi
    Sequence Analysis Distance Measures / {bf: Brendan Halpin, Dept of
    Sociology, Univer
--Break--
r(1);
```

We will install st0111 from http://www.stata-journal.com/software/sj6-4
. sqset rmarried hhidpn wave
Note: Some sequences contains gaps
Consider option -keeplongest-
Note: Some sequences have missings at the end
Consider option -rtrim-

> element variable: rmarried, 0 to 1, and missings identifier variable: hhidpn, 10003020 to 99564010 order variable: wave, 1 to 9
. sqtab


While all of these tools are helpful to better understand the nature of change in your data, such analyses rarely directly appear in articles using longitudinal data - typically, tables of descriptive statistics take one of the following approaches, or some combination:

1. Show means (and standard deviations) for each year, or some select years (e.g., the first and last year of the time sequence), or select ages - this approach aims to show how various variables in the study changed over time, but does not target change within individuals.
2. Show means and standard deviations for pooled data (entire long dataset, where units are person-years or country-years, etc.). This does not focus on change over time (either overall or individual) but rather aims at describing the dataset overall.
3. Show averages or frequencies of changes, transitions, or trajectories of individuals.

Examples:


Figure 1. Internet Use, 1997 to 2003
Source: Current Population Survey Internet and Computer Use Supplements, 1997, 2000, 2001, and 2003.

From: DiMaggio, Paul, and Bart Bonikowski. 2008. "Make Money Surfing the Web? The Impact of Internet Use on the Earnings of U.S. Workers." American Sociological Review 73: 227-250.

Table 1. Descriptive Statistics for Dependent and Explanatory Measures, 1970 to 2010

| Measures | Overall |  | 1970 |  | 1980 |  | 1990 |  | 2000 |  | 2010 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Mean | (SD) | Mean | (SD) | Mean | (SD) | Mean | (SD) | Mean | (SD) | Mean | (SD) |
| White Homicide Rate | 4.3 | (2.7) | 4.4 | (2.8) | 6.1 | (3.5) | 4.6 | (2.2) | 3.3 | (1.5) | 2.9 | (1.4) |
| Black Homicide Rate | 31.1 | $(15.8)$ | 42.2 | (16.0) | 35.2 | (14.1) | 36.0 | (15.3) | 21.5 | (9.9) | 20.4 | (10.0) |
| B-W Index of Dissimilarity | 64.5 | (12.5) | 75.8 | (9.5) | 68.0 | (10.1) | 63.5 | (10.9) | 59.6 | (10.8) | 55.4 | (10.4) |
| Black Measures |  |  |  |  |  |  |  |  |  |  |  |  |
| Poverty ${ }^{\text {a }}$ | 27.6 | (7.5) | 30.1 | (8.8) | 26.8 | (5.1) | 28.8 | (7.9) | 24.6 | (6.3) | 27.7 | (7.5) |
| Unemployment ${ }^{\text {a }}$ | 12.2 | (5.0) | 7.6 | (2.9) | 11.8 | (4.1) | 13.0 | (4.1) | 11.2 | (2.7) | 17.3 | (5.1) |
| Single-Parent Families ${ }^{\text {a }}$ | 53.5 | (13.1) | 37.6 | (6.3) | 49.0 | (7.7) | 57.1 | (8.6) | 60.3 | (9.7) | 63.7 | (12.6) |
| High Income | 9.6 | (5.7) | 3.8 | (2.6) | 7.6 | (3.0) | 10.1 | (4.5) | 13.7 | (5.0) | 12.7 | (6.0) |
| Manufacturing | 16.5 | (9.8) | 22.9 | (10.7) | 22.6 | (10.4) | 15.6 | (7.4) | 12.7 | (5.9) | 8.8 | (4.4) |
| Residential Instability | 25.2 | (8.3) | 14.6 | (4.6) | 27.7 | (7.2) | 28.4 | (6.7) | 26.5 | (5.2) | 28.6 | (7.5) |
| Young Men | 9.2 | (2.5) | 9.5 | (2.9) | 11.1 | (3.5) | 8.7 | (1.7) | 8.1 | (1.1) | 8.8 | (1.6) |
| Foreign-Born Pop. | 3.6 | (5.6) | 0.5 | (0.8) | 2.1 | (2.6) | 3.1 | (4.4) | 4.6 | (6.2) | 7.5 | (7.9) |
| White Measures 8 |  |  |  |  |  |  |  |  |  |  |  |  |
| Poverty ${ }^{\text {b }}$ | 8.0 | (2.3) | 8.3 | (2.2) | 7.4 | (1.5) | 7.5 | (2.0) | 7.1 | (1.8) | 9.8 | (2.8) |
| Unemployment ${ }^{\text {b }}$ | 5.3 | (2.5) | 3.7 | (1.3) | 5.1 | (1.7) | 4.6 | (1.1) | 4.2 | (0.9) | 9.0 | (2.5) |
| Single-Parent Families ${ }^{\text {b }}$ | 17.7 | (5.5) | 10.9 | (2.2) | 15.0 | (2.3) | 17.6 | (2.6) | 20.7 | (3.4) | 24.1 | (4.5) |
| High Income | 27.1 | (9.6) | 16.2 | (4.1) | 23.5 | (5.2) | 29.0 | (7.6) | 34.2 | (7.9) | 32.8 | (8.7) |
| Manufacturing | 16.8 | (8.6) | 23.8 | (9.7) | 20.8 | (8.4) | 16.3 | (6.3) | 13.1 | (5.5) | 10.3 | (4.2) |
| Residential Instability | 19.0 | (5.7) | 12.6 | (3.5) | 23.7 | (5.7) | 20.5 | (4.9) | 18.6 | (3.8) | 19.3 | (3.9) |
| Young Men | 7.6 | (1.7) | 8.9 | (2.0) | 9.3 | (1.1) | 7.0 | (0.9) | 6.3 | (0.8) | 6.4 | (0.8) |
| Foreign-Born Pop. | 3.2 | (2.6) | 1.8 | (1.3) | 3.7 | (2.7) | 3.1 | (2.5) | 3.4 | (2.7) | 3.9 | (3.1) |
| Overall Measures |  |  |  |  |  |  |  |  |  |  |  |  |
| Percent Black | 12.7 | (9.7) | 10.8 | (8.7) | 12.0 | (9.4) | 12.5 | (9.6) | 13.7 | (10.2) | 14.5 | (10.3) |
| Incarceration Rate | 283.4 | (190.0) | 93.7 | (31.4) | 138.9 | (62.0) | 294.1 | (115.1) | 446.1 | (176.5) | 444.4 | (149.0) |
| Police per Capita | 194.3 | (74.3) | 157.4 | (47.8) | 182.6 | (63.2) | 192.3 | (74.1) | 218.9 | (80.3) | 220.2 | (82.3) |
| $N$ | 515 | 515 | 103 | 103 | 103 | 103 | 103 | 103 | 103 | 103 | 103 | 103 |

Note: Results are unweighted.
Note: Results are unweighted.
${ }^{\text {a }}$ Measures comprise the Black Disadvantage Index.
${ }^{\text {b }}$ Measures comprise the White Disadvantage Index.


Figure 1. Black and White Homicide Rates across Different Levels of Segregation, 1970 to 2010
Note: The analysis includes 103 MSAs. Homicide rates are weighted by the size of the respective populations. The dissimilarity range for each quartile is as follows: 1st (29.1 to 56.3); 2nd (56.3 to 65.1); 3rd ( 65.2 to 73.6 ); and 4th ( 73.8 to 91.5 ).

From: Light, Michael T. and Julia T. Thomas. 2019. "Segregation and Violence Reconsidered: Do Whites Benefit from Residential Segregation?" American Sociological Review, 84(4): 690725.

Table 1. Health Problems by Gender at Age 40 and 50 among All Individuals and among Married Individuals

|  | Age 40 |  |  |  | Age 50 |  |  |  | Range |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Total |  | Married |  | Total |  | Married |  |  |
|  | Mean | SD | Mean | SD | Mean | SD | Mean | SD |  |
| Women |  |  |  |  |  |  |  |  |  |
| Chronic Conditions | . 56 | . 88 | . 51 | . 81 | 1.17 | 1.28 | 1.02 | 1.16 | [0, 7] |
| Self-Rated Health | 2.32 | 1.01 | 2.20 | . 97 | 2.58 | 1.06 | 2.43 | . 99 | [1, 5] |
| Physical <br> Functioning | 48.32 | 8.76 | 47.55 | 7.88 | 51.29 | 10.88 | 50.04 | 9.92 | [33.4, 88.8] |
| Men |  |  |  |  |  |  |  |  |  |
| Chronic Conditions | . 43 | . 73 | . 39 | . 68 | . 98 | 1.13 | . 89 | 1.07 | [0, 7] |
| Self-Rated Health | 2.24 | . 96 | 2.18 | . 93 | 2.49 | 1.03 | 2.35 | . 96 | [1, 5] |
| Physical Functioning | 47.00 | 6.73 | 46.83 | 6.57 | 49.57 | 9.00 | 48.67 | 8.01 | [32.8, 88.4] |

Note: Range represents observed range across both waves. Self-rated health and physical functioning are reverse coded so that higher values indicate worse health for all variables in the analysis. The theoretical range for physical function is 1 -excellent to 100 -poor.

Table 3. Individual-Level Descriptive Statistics (For Person-Years in Full Sample and Married Subsample)

|  | Total |  | Married |  | Range |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  | Mean | SD | Mean | SD |  |
| Age (years) | 45.8 | 4.8 | 45.8 | 4.8 | [39, 55] |
| Household income (\$k) | 75.1 | 74.9 | 95.2 | 80.5 | [0, 498] |
| Education (years) | 13.5 | 2.5 | 13.7 | 2.6 | [0, 20] |
| Duration in state of residence (years) | 9.1 | 2.4 | 9.1 | 2.3 | [0, 10] |
| Men | 46.3\% |  | 46.9\% |  |  |
| Non-white | 19.3\% |  | 12.8\% |  |  |
| Married | 64.1\% |  | 100\% |  |  |
| Have children | 80.8\% |  | 88.7\% |  |  |
| Have health insurance | 84.9\% |  | 91.0\% |  |  |
| Divorced during period | 10.1\% |  | 7.9\% |  |  |
| $N$ (person-years) | 6,754 |  | 4,336 |  |  |

From: Homan, Patricia. 2019. "Structural Sexism and Health in the United States: A New Perspective on Health Inequality and the Gender System." American Sociological Review, 84(3): 486-516.

Table 1. Average Mobility Patterns by Years of Potential Experience and Sex

|  | 4 Years of Potential Experience |  |  |  |  | 8 Years of Potential Experience |  |  |  |  | 12 Years of Potential Experience |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Men |  | Women |  | Sex <br> Diff. | Men |  | Women |  | Sex <br> Diff. | Men |  | Women |  | $\begin{gathered} \text { Sex } \\ \text { Diff. } \end{gathered}$ |
|  | Mean | SD | Mean | SD |  | Mean | SD | Mean | SD |  | Mean | SD | Mean | SD |  |
| Cumulative Employer Changes |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| All | 2.83 | 1.76 | 2.65 | 1.57 | ** | 4.86 | 2.80 | 4.41 | 2.37 | *** | 6.39 | 3.55 | 5.74 | 2.99 | *** |
| Layoffs | . 99 | . 97 | . 70 | . 74 | *** | 1.61 | 1.46 | 1.13 | 1.08 | *** | 2.09 | 1.83 | 1.52 | 1.35 | *** |
| Discharges | . 19 | . 39 | . 13 | . 32 | *** | . 30 | . 56 | . 22 | . 46 | *** | . 36 | . 63 | . 29 | . 59 | ** |
| Family-related | . 03 | . 14 | . 20 | . 36 | *** | . 05 | . 19 | . 39 | . 53 | *** | . 06 | 22 | . 54 | . 63 | *** |
| Other | 1.81 | 1.25 | 1.83 | 1.21 |  | 3.05 | 1.95 | 3.00 | 1.81 |  | 4.08 | 2.54 | 3.90 | 2.30 | * |
| Tenure (years) | 2.10 | 1.48 | 2.03 | 1.38 |  | 3.39 | 2.34 | 3.25 | 2.21 |  | 4.55 | 3.20 | 4.45 | 3.03 |  |
| Percent time employed | 85.40 | 15.50 | 76.50 | 20.40 | *** | 87.50 | 13.40 | 75.80 | 19.40 | *** | 88.30 | 12.70 | 75.10 | 18.90 | *** |
| Employment gaps ( $\geq 8$ weeks) | 1.34 | 1.14 | 1.64 | 1.22 | *** | 2.03 | 1.77 | 2.89 | 2.07 | *** | 2.52 | 2.25 | 4.06 | 2.82 | *** |

* $p \leq .05$; ** $p \leq .01 ; * * * \leq .001$ (two-tailed tests).

Table 2. Percentage Distribution of Cumulative Employer Changes by Years of Potential Experience and Sex

| Cumulative <br> Employer <br> Changes | Years of Potential Experience |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 1 |  | 4 |  | 8 |  | 12 |  |
|  | Men | Women | Men | Women | Men | Women | Men | Women |
| 0 | 40.9 | 43.2 | 12.5 | 13.2 | 5.8 | 6.0 | 2.9 | 3.7 |
| 1 | 35.1 | 33.2 | 20.5 | 21.0 | 11.1 | 12.4 | 8.6 | 8.2 |
| 2 | 16.6 | 16.9 | 18.6 | 20.5 | 12.5 | 13.2 | 9.4 | 10.0 |
| 3 | 5.8 | 4.7 | 16.9 | 16.3 | 13.1 | 14.6 | 10.1 | 11.8 |
| 4 | 1.2 | 1.8 | 12.0 | 11.8 | 13.3 | 11.8 | 10.1 | 10.7 |
| 5 | . 2 | . 1 | 7.3 | 7.4 | 9.6 | 11.5 | 9.1 | 10.7 |
| 6 | . 0 | . 0 | 4.8 | 4.3 | 8.9 | 8.0 | 9.2 | 8.9 |
| 7 | . 1 |  | 3.2 | 2.6 | 5.6 | 7.1 | 8.0 | 7.9 |
| 8 |  |  | 1.8 | 1.4 | 4.3 | 5.0 | 5.8 | 7.2 |
| 9 |  |  | 1.0 | . 8 | 4.7 | 3.0 | 5.6 | 4.8 |
| 10 |  |  | . 4 | . 2 | 2.7 | 2.7 | 3.4 | 4.5 |
| 11 |  |  | . 5 | . 3 | 2.4 | 1.3 | 3.8 | 2.8 |
| 12+ |  |  | . 4 | . 4 | 6.2 | 3.6 | 14.1 | 8.9 |

From: Fuller, Sylvia. 2008. "Job Mobility and Wage Trajectories for Men and Women in the United States." American Sociological Review 73: 158-183.

Let's look at similar descriptive stats and graphs for our data.
Pooled means (only for time-varying variables):

```
. mean rworkhours80 rpoorhealth rmarried rtotalpar rsiblog hchildlg rallparhelptw
Mean estimation Number of obs = 30,546
\begin{tabular}{|c|c|c|c|c|}
\hline & Mean & Std. Err. & \multicolumn{2}{|l|}{[95\% Conf. Interval]} \\
\hline rworkhours80 & 23.16339 & . 1316364 & 22.90538 & 23.42141 \\
\hline rpoorhealth & . 2183592 & . 0023638 & . 213726 & . 2229924 \\
\hline rmarried & . 8119885 & . 0022356 & . 8076066 & . 8163704 \\
\hline rtotalpar & 1.270019 & . 0044539 & 1.261289 & 1.278749 \\
\hline rsiblog & 1.676201 & .0035233 & 1.669295 & 1.683107 \\
\hline hchildlg & 1.121192 & . 0031265 & 1.115064 & 1.127321 \\
\hline rallparhelptw & 1.620912 & . 02321 & 1.575419 & 1.666404 \\
\hline
\end{tabular}
```

Time-specific means (we could then decide which waves to report):


| rsiblog |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 1.673055 | . 0081439 | 1.657092 | 1.689017 |
| 2 | 1.680897 | . 0086198 | 1.664002 | 1.697792 |
| 3 | 1.691382 | . 0091705 | 1.673407 | 1.709356 |
| 4 | 1.666379 | . 0096965 | 1.647374 | 1.685385 |
| 5 | 1.678038 | . 0106761 | 1.657112 | 1.698963 |
| 6 | 1.680657 | . 0116672 | 1.657788 | 1.703525 |
| 7 | 1.678899 | . 0131027 | 1.653217 | 1.704581 |
| 8 | 1.656552 | . 014932 | 1.627284 | 1.685819 |
| 9 | 1.652234 | . 0177086 | 1.617525 | 1.686944 |
| hchildlg |  |  |  |  |
| 1 | 1.107862 | . 0070198 | 1.094103 | 1.121621 |
| 2 | 1.118057 | . 0074358 | 1.103482 | 1.132631 |
| 3 | 1.109619 | . 0081834 | 1.093579 | 1.125659 |
| 4 | 1.124737 | . 0087356 | 1.107614 | 1.141859 |
| 5 | 1.131209 | . 0096739 | 1.112248 | 1.15017 |
| 6 | 1.129443 | . 0106084 | 1.10865 | 1.150236 |
| 7 | 1.140981 | . 0119127 | 1.117632 | 1.16433 |
| 8 | 1.136373 | . 0136879 | 1.109544 | 1.163202 |
| 9 | 1.13422 | . 0158981 | 1.103059 | 1.165381 |
| rallparhelptw |  |  |  |  |
| 1 | . 6292256 | . 0373714 | . 555976 | . 7024751 |
| 2 | 1.228155 | . 0464493 | 1.137113 | 1.319198 |
| 3 | 1.584609 | . 0566464 | 1.473579 | 1.695638 |
| 4 | 1.896702 | . 0668625 | 1.765648 | 2.027755 |
| 5 | 1.763599 | . 0711459 | 1.62415 | 1.903048 |
| 6 | 2.296546 | . 0912181 | 2.117755 | 2.475338 |
| 7 | 2.563283 | . 1127419 | 2.342304 | 2.784261 |
| 8 | 2.68663 | . 1313707 | 2.429138 | 2.944122 |
| 9 | 2.63579 | . 1508951 | 2.340029 | 2.93155 |

## Means of time-invariant variables:

. mean raedyrs female age white black latino otherrace minority if wave==1

| Mean estimat |  | Number of obs |  | 6,588 |
| :---: | :---: | :---: | :---: | :---: |
|  | Mean | Std. Err | [95\% Con | Interval] |
| raedyrs | 12.27277 | . 0389866 | 12.19634 | 12.3492 |
| female | . 4845173 | . 0061577 | . 4724462 | . 4965884 |
| age | 55.45835 | . 0381301 | 55.3836 | 55.53309 |
| white | . 7328476 | . 0054518 | . 7221602 | . 743535 |
| black | . 153309 | . 0044392 | . 1446068 | .1620113 |
| latino | . 0910747 | . 003545 | . 0841253 | . 0980241 |
| otherrace | . 0227687 | . 0018379 | . 0191658 | . 0263716 |
| minority | . 2671524 | . 0054518 | . 256465 | . 2778398 |

A graph of means of work hours over time by gender:
. reg rworkhours80 i.female\#\#i.wave

| Source | SS | df | MS | Number of obs | = | 46,661 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  | F(17, 46643) | = | 580.49 |
| Model | 4111549.35 | 17 | 241855.844 | Prob > F | = | 0.0000 |
| Residual | 19433266.7 | 46,643 | 416.638439 | R-squared | = | 0.1746 |
|  |  |  |  | Adj R-squared | = | 0.1743 |


| Total |  | 23544816 | 46,660 | 504.60385 | 9 Root | MSE | 20.412 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| rworkhours80 |  | Coef. | Std. Err. | t | P> \| t | | [95\% Con | Interval] |
| 1.female |  | -13.77821 | . 5047102 | -27.30 | 0.000 | -14.76745 | -12.78897 |
| wave |  |  |  |  |  |  |  |
| 2 |  | -2.897701 | . 5115941 | -5.66 | 0.000 | -3.900433 | -1.894969 |
| 3 |  | -6.28488 | . 5194919 | -12.10 | 0.000 | -7.303092 | -5.266668 |
| 4 |  | -10.22427 | . 5278551 | -19.37 | 0.000 | -11.25887 | -9.189664 |
| 5 |  | -14.65338 | . 5361013 | -27.33 | 0.000 | -15.70415 | -13.60261 |
| 6 |  | -19.6585 | . 5421223 | -36.26 | 0.000 | -20.72107 | -18.59593 |
| 7 |  | -22.98268 | . 5511448 | -41.70 | 0.000 | -24.06293 | -21.90242 |
| 8 |  | -25.93671 | . 5614959 | -46.19 | 0.000 | -27.03725 | -24.83617 |
| 9 |  | -27.23357 | . 5705184 | -47.73 | 0.000 | -28.35179 | -26.11534 |
|  |  |  |  |  |  |  |  |
| female\#wave |  |  |  |  |  |  |  |
| 12 |  | . 9457776 | . 7320558 | 1.29 | 0.196 | -. 4890627 | 2.380618 |
| 13 |  | 1.572734 | . 7425156 | 2.12 | 0.034 | . 1173924 | 3.028075 |
| 14 |  | 3.481562 | . 7532003 | 4.62 | 0.000 | 2.005278 | 4.957846 |
| 15 |  | 5.25893 | . 7644375 | 6.88 | 0.000 | 3.760621 | 6.757239 |
| 16 |  | 6.813259 | . 7722584 | 8.82 | 0.000 | 5.299621 | 8.326897 |
| 17 |  | 8.23079 | . 7824995 | 10.52 | 0.000 | 6.69708 | 9.764501 |
| 18 |  | 9.026886 | . 7952218 | 11.35 | 0.000 | 7.46824 | 10.58553 |
| 19 |  | 9.106228 | . 8059588 | 11.30 | 0.000 | 7.526536 | 10.68592 |
| _cons |  | 37.42107 | . 3516128 | 106.43 | 0.000 | 36.7319 | 38.11023 |
| . margins, at(wave=(1) 1 ) 8) female=(0 1) ) |  |  |  |  |  |  |  |
| Adjusted predictions |  |  |  |  | Number of obs |  | 46,661 |
| Model VCE |  | OLS |  |  |  |  |  |
| Expression |  | Linear prediction, predict() |  |  |  |  |  |
| 1._at | : | female wave | $=$$=$ | 01 |  |  |  |
|  |  |  |  |  |  |  |  |
| 2._at | : | female wave | $=$$=$ | 0 |  |  |  |
|  |  |  |  |  |  |  |  |
| 3._at | : female wave |  | $=$$=$ | 0 |  |  |  |
|  |  |  |  |  |  |  |  |
| 4._at | : | female wave |  | $=$$=$ | 0 |  |  |  |
|  |  |  |  |  |  |  |  |
| 5._at | : | female wave | $=$$=$ | 0 |  |  |  |
|  |  |  |  | 5 |  |  |  |
| 6._at | : | female wave | = | 06 |  |  |  |
|  |  |  | = |  |  |  |  |
| 7._at | : | female wave | = | 0 |  |  |  |
|  |  |  | = | 7 |  |  |  |
| 8._at |  | female wave | = | 08 |  |  |  |
|  |  |  | $=$ |  |  |  |  |
| 9._at |  | female | = | 1 |  |  |  |


|  |  |  | wave | $=$ | 1 |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 10._at |  | : | female wave | $=$ | $\begin{aligned} & 1 \\ & 2 \end{aligned}$ |  |  |  |
| 11._at |  | : | female wave | $\begin{aligned} & = \\ & = \end{aligned}$ | $\begin{aligned} & 1 \\ & 3 \end{aligned}$ |  |  |  |
| 12._at |  | : | female wave | $\begin{aligned} & = \\ & = \end{aligned}$ | $\begin{aligned} & 1 \\ & 4 \end{aligned}$ |  |  |  |
| 13._at |  | : | female wave | $\begin{aligned} & = \\ & = \end{aligned}$ | $\begin{aligned} & 1 \\ & 5 \end{aligned}$ |  |  |  |
| 14._at |  | : | female wave | $\begin{aligned} & = \\ & = \end{aligned}$ | $\begin{aligned} & 1 \\ & 6 \end{aligned}$ |  |  |  |
| 15._at |  | : | female wave | $=$ | $\begin{aligned} & 1 \\ & 7 \end{aligned}$ |  |  |  |
| 16._at |  | : | female wave | $\begin{aligned} & = \\ & = \end{aligned}$ | $\begin{aligned} & 1 \\ & 8 \end{aligned}$ |  |  |  |
|  |  | । | Margin | elta-method Std. Err. | t | $P>\|t\|$ | [95\% Conf | Interval] |
|  | $-{ }_{1}^{a t}$ | \| | 37.42107 | . 3516128 | 106.43 | 0.000 | 36.7319 | 38.11023 |
|  | 2 | \| | 34.52337 | . 371614 | 92.90 | 0.000 | 33.795 | 35.25174 |
|  | 3 | \| | 31.13619 | . 3824137 | 81.42 | 0.000 | 30.38665 | 31.88572 |
|  | 4 | \| | 27.1968 | . 3936997 | 69.08 | 0.000 | 26.42514 | 27.96846 |
|  | 5 | \| | 22.76769 | . 4046887 | 56.26 | 0.000 | 21.97449 | 23.56088 |
|  | 6 | \| | 17.76257 | . 4126318 | 43.05 | 0.000 | 16.9538 | 18.57133 |
|  | 7 | \| | 14.43839 | . 4244161 | 34.02 | 0.000 | 13.60653 | 15.27025 |
|  | 8 | \| | 11.48436 | . 4377739 | 26.23 | 0.000 | 10.62632 | 12.3424 |
|  | 9 | \| | 23.64286 | . 3620785 | 65.30 | 0.000 | 22.93318 | 24.35254 |
|  | 10 | \| | 21.69093 | . 3782544 | 57.34 | 0.000 | 20.94955 | 22.43232 |
|  | 11 | \| | 18.93071 | . 3877586 | 48.82 | 0.000 | 18.1707 | 19.69072 |
|  | 12 | \| | 16.90015 | . 396962 | 42.57 | 0.000 | 16.1221 | 17.6782 |
|  | 13 | 1 | 14.24841 | . 4072582 | 34.99 | 0.000 | 13.45018 | 15.04664 |
|  | 14 | \| | 10.79761 | . 4139875 | 26.08 | 0.000 | 9.986193 | 11.60904 |
|  | 15 | 1 | 8.890971 | . 421241 | 21.11 | 0.000 | 8.065332 | 9.71661 |
|  | 16 | \| | 6.733036 | . 4312764 | 15.61 | 0.000 | 5.887728 | 7.578344 |

. marginsplot, noci ytitle("Average hours of paid work") xtitle("Wave") title("Paid Work by Gender Trends")

Variables that uniquely identify margins: wave female

## Paid Work by Gender Trends



Examining the nature of changes wave to wave:

```
. gen diff_hours=d.rworkhours80
(16,141 missing values generated)
. mean diff_hours, over(wave)
Mean estimation Number of obs = 38,535
2: wave = 2
3: wave = 3
4: wave = 4
5: wave = 5
6: wave = 6
7: wave = 7
8: wave = 8
9: wave = 9
\begin{tabular}{|c|c|c|c|c|c|}
\hline \multicolumn{2}{|l|}{Over |} & Mean & Std. Err & \multicolumn{2}{|l|}{[95\% Conf. Interval]} \\
\hline \multicolumn{6}{|l|}{diff_hours} \\
\hline 2 & & -2.818721 & . 2218065 & -3.253468 & -2.383975 \\
\hline 3 & & -3.307249 & . 2321794 & -3.762327 & -2.852172 \\
\hline 4 & | & -3.213501 & . 2324172 & -3.669044 & -2.757957 \\
\hline 5 & । & -3.753209 & . 2310037 & -4.205982 & -3.300436 \\
\hline 6 & | & -4.402008 & . 2398089 & -4.872039 & -3.931976 \\
\hline 7 & & -2.631661 & . 2151473 & -3.053355 & -2.209967 \\
\hline 8 & । & -2.50271 & . 1999011 & -2.894522 & -2.110899 \\
\hline 9 & | & -1.550472 & . 1853217 & -1.913708 & -1.187237 \\
\hline
\end{tabular}
```

. gen diff_hours_cat=(diff_hours>0) if diff_hours<. (16,141 mis̄sing $\bar{v} a l u e s ~ g e n e ̄ r a t e d) ~(~) ~$

```
. replace diff_hours_cat=-1 if diff_hours<0
```

(9,729 real changes made)

| diff hours cat | Freq. | Percent | Cum. |
| :---: | :---: | :---: | :---: |
| -1 | 9,729 | 17.79 | 17.79 |
| 0 | 22,835 | 41.76 | 59.56 |
| 1 | 5,971 | 10.92 | 70.48 |
|  | 16,141 | 29.52 | 100.00 |
| Total | 54,676 | 100.00 |  |

. tab diff_hours_cat wave, col



| diff_hours _cat | wave |  | Total |
| :---: | :---: | :---: | :---: |
| -1 | 823 | 648 | 9,729 |
|  | 19.40 | 16.11 | 25.25 |
| 0 | 2,969 | 2,962 | 22,835 |
|  | 69.97 | 73.64 | 59.26 |
| 1 | 451 | 412 | 5,971 |
|  | 10.63 | 10.24 | 15.50 |
| Total | 4,243 | 4,022 | 38,535 |
|  | 100.00 | 100.00 | 100.00 |

