

36-315: Statistical Graphics and Visualization

Handout 10

Date: February 19, 2003

Time-series plots

Time-series plot is like a scatterplot

- with very different scale and smoothing requirements!
- prediction line (large span) shows long-range trend
- connected points (small span) show local oscillation

Things to find in a time-series plot:

- Trend, oscillation
- Outliers
- Change points

Vertical bars: Good for high outliers and large residuals, bad for trend

Often best to break time-series into components:

trend + residual, or

trend + oscillation + residual

Superposition - Drawing curves on top of each other.

Raw superposition - Curves drawn in same units. Used for qualitative comparisons of height (“which one is higher?”, “when do they cross?”). *Not* good for showing quantitative difference of height (curve illusion).

Standardized superposition - Curves drawn in different units to line up their features. Used for time comparisons (“do oscillations match?”, “are outliers in the same place?”).

It is common to mistake the purpose of these plots.

Growth chart - Curves represent percent change from a given time. Same uses as standardized superposition, but often more interpretable.

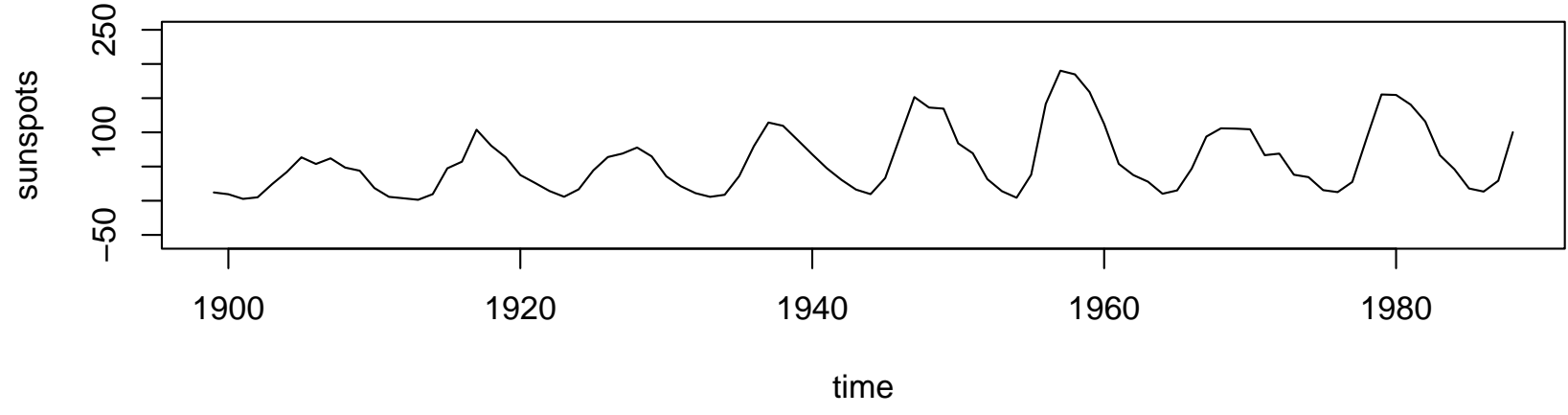
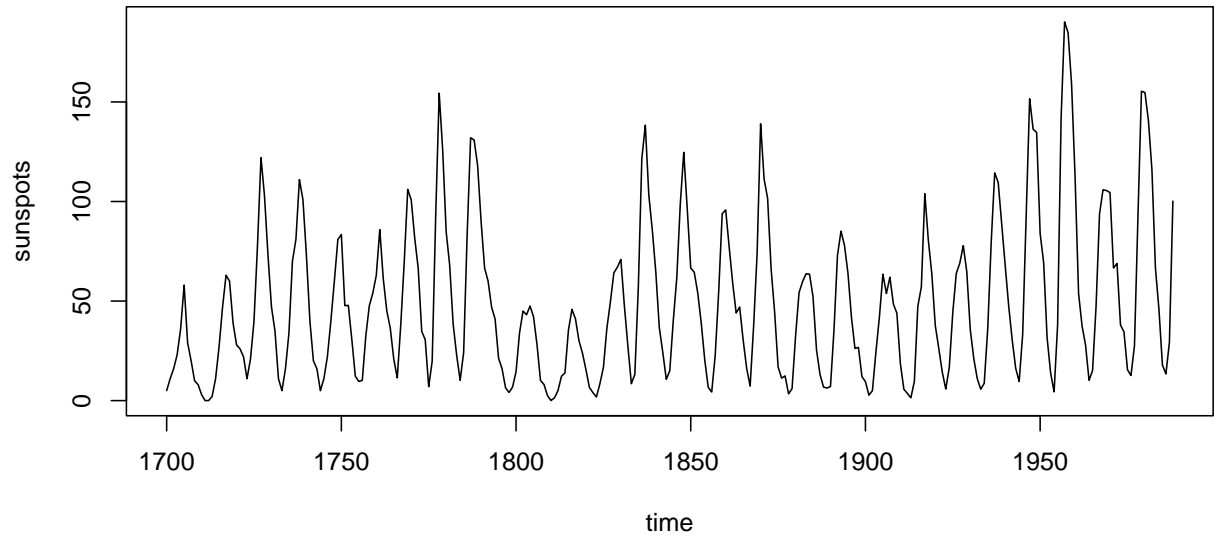
Rate of change - Curves represent percent change from the previous time. Used for comparing trends (“which one is growing faster?”).

List of figures:

1. Sunspots; different aspect ratios
2. Ozone in Stamford, CT (Chambers et al, 1983)
3. Residuals from ozone trend
4. Carbon dioxide time-series; decomposition and different aspect ratios (Cleveland, 1994)
5. Stamford vs. Yonkers; raw vs standardized superposition
6. Superposition of residuals
7. Scatterplot of residuals
8. Expenditures vs. SAT scores (3 plots) (Wainer, 1984)
9. NYT growth chart
10. Ozone growth chart; from time 1 and from time 90

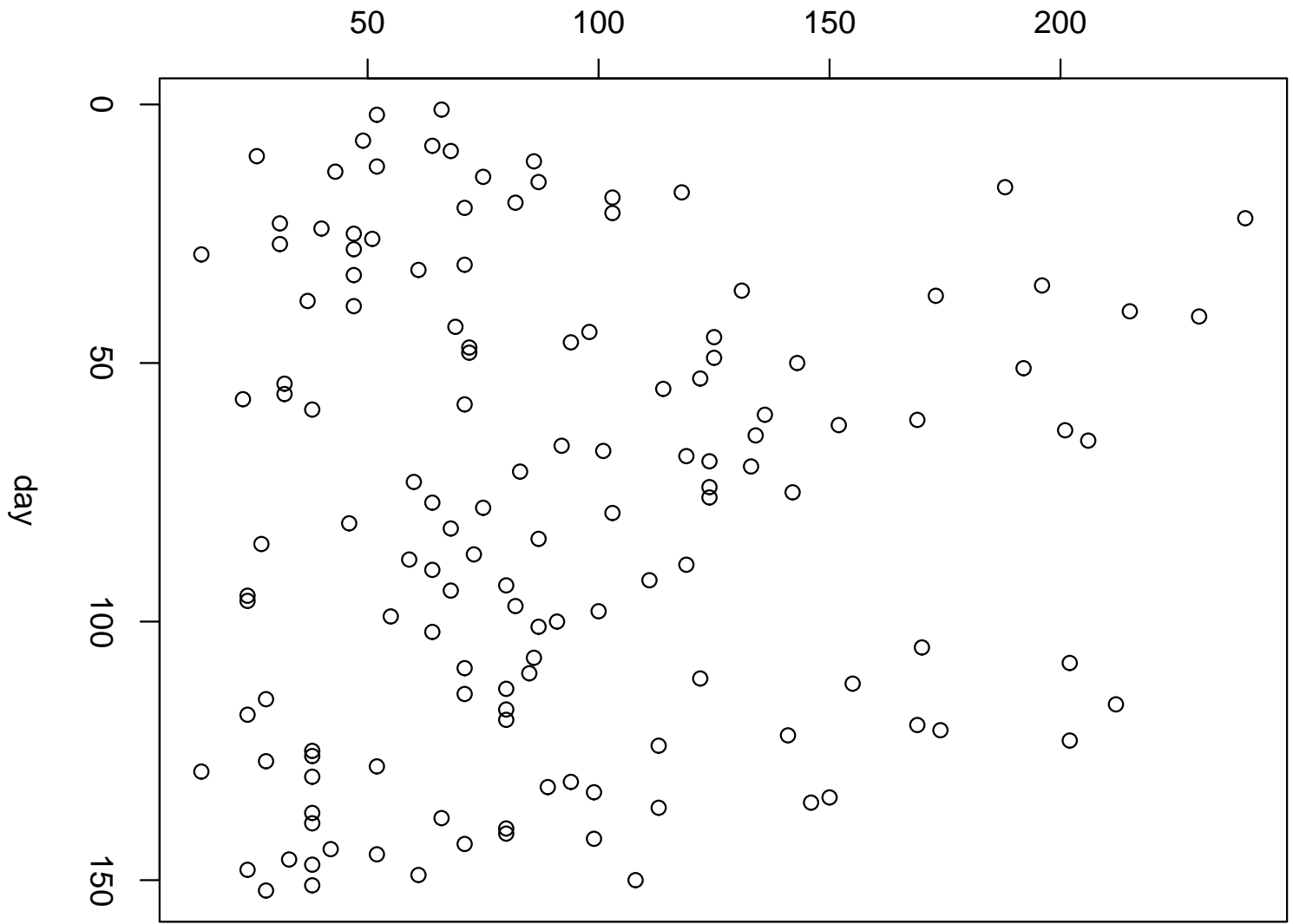
References

- [1] J. M. Chambers, W. S. Cleveland, B. Kleiner, and P. A. Tukey. *Graphical methods for data analysis*. Wadsworth, 1983.
- [2] William S. Cleveland. *The Elements of Graphing Data*. Hobart Press, NJ, 1994.
- [3] Gary Klass. “Constructing Good Charts and Graphs”, 2002
<http://lilt.ilstu.edu/gmklass/pos138/datadisplay/goodcharts.htm>
- [4] Howard Wainer. How to display data badly. *Chance Workshop Lectures*.
<http://www.dartmouth.edu/chance/ChanceLecture/AudioVideo.html> Also an article in *The American Statistician* 38:137–147, 1984.

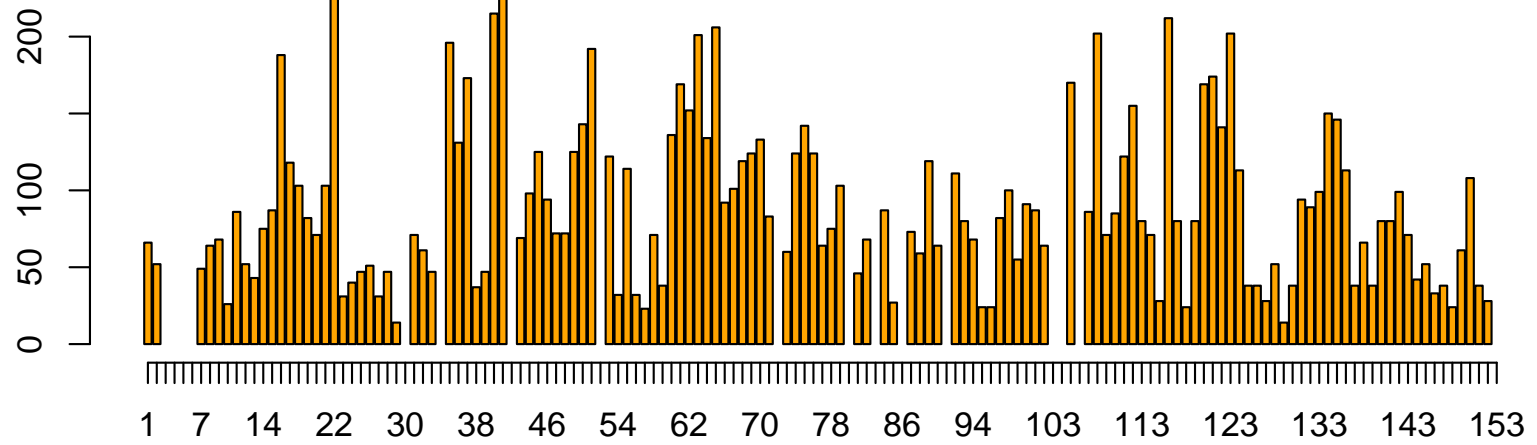


3

Ozone in Stamford, CT



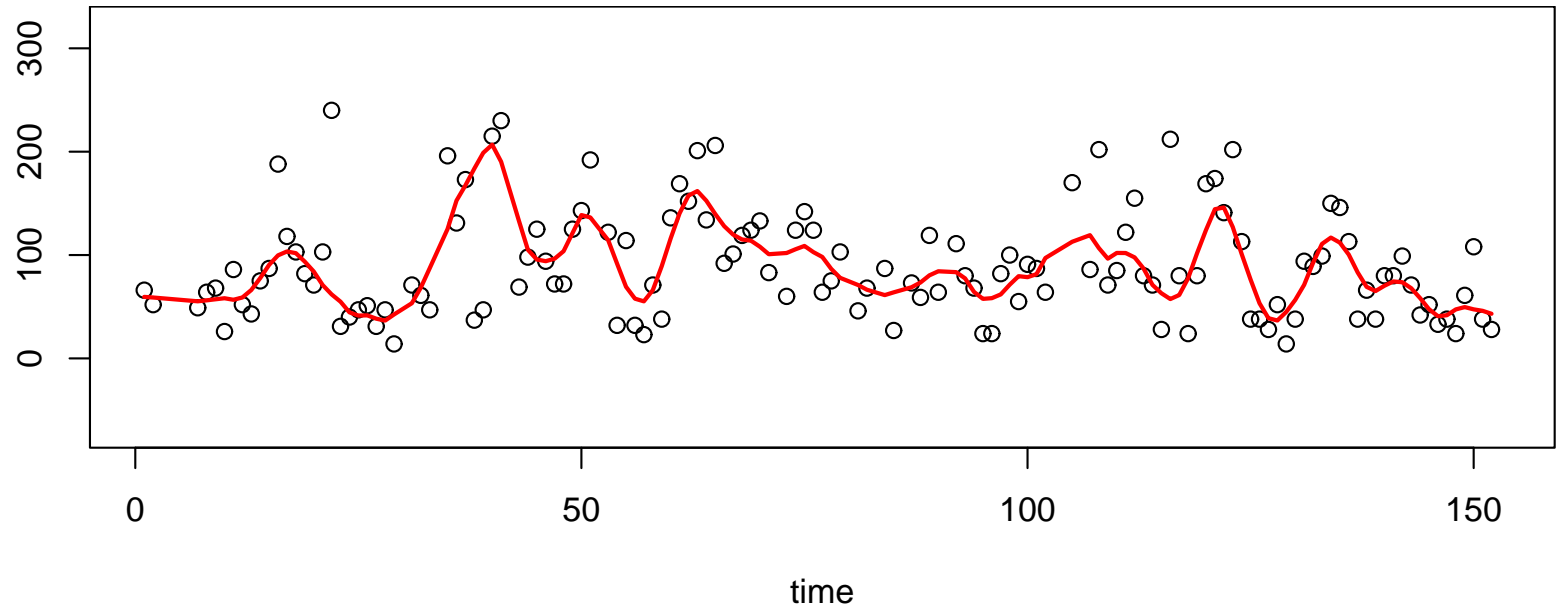
Ozone in Stamford, CT



day

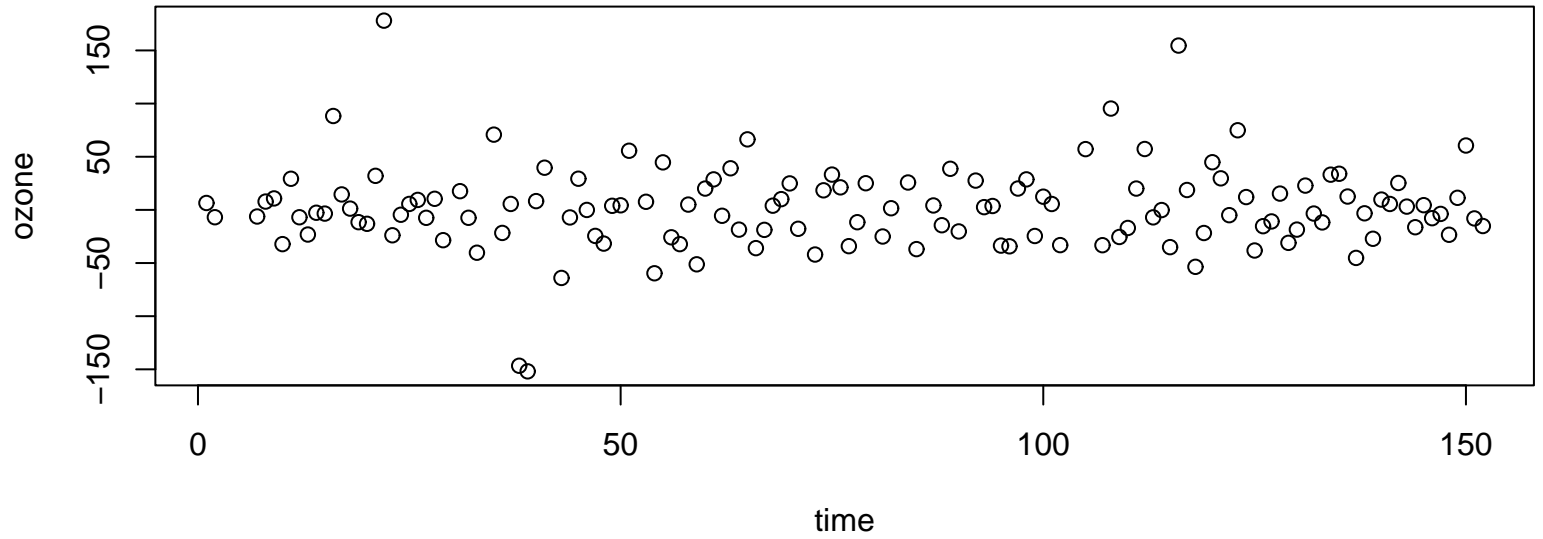
5

stamford

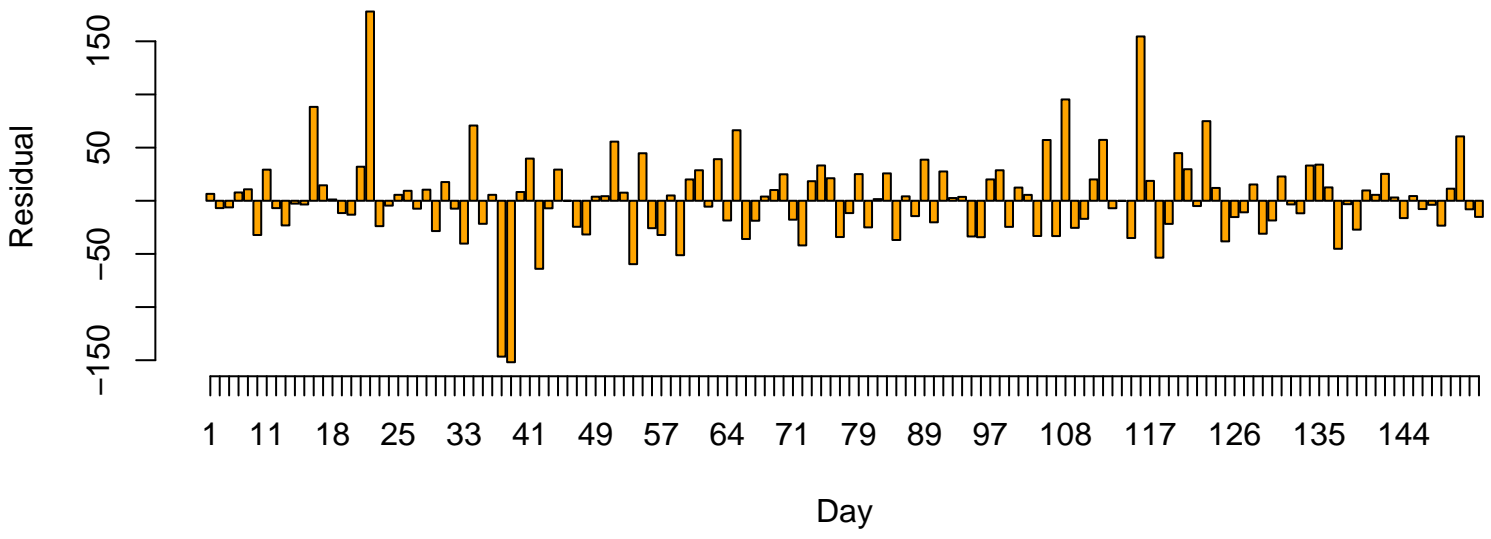


time

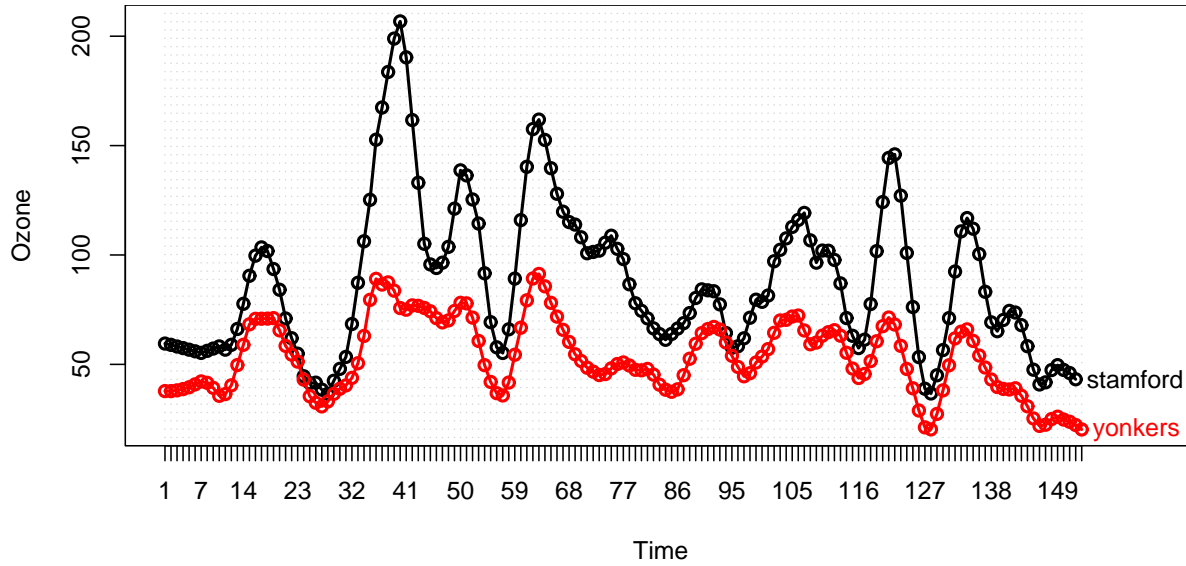
Residuals:



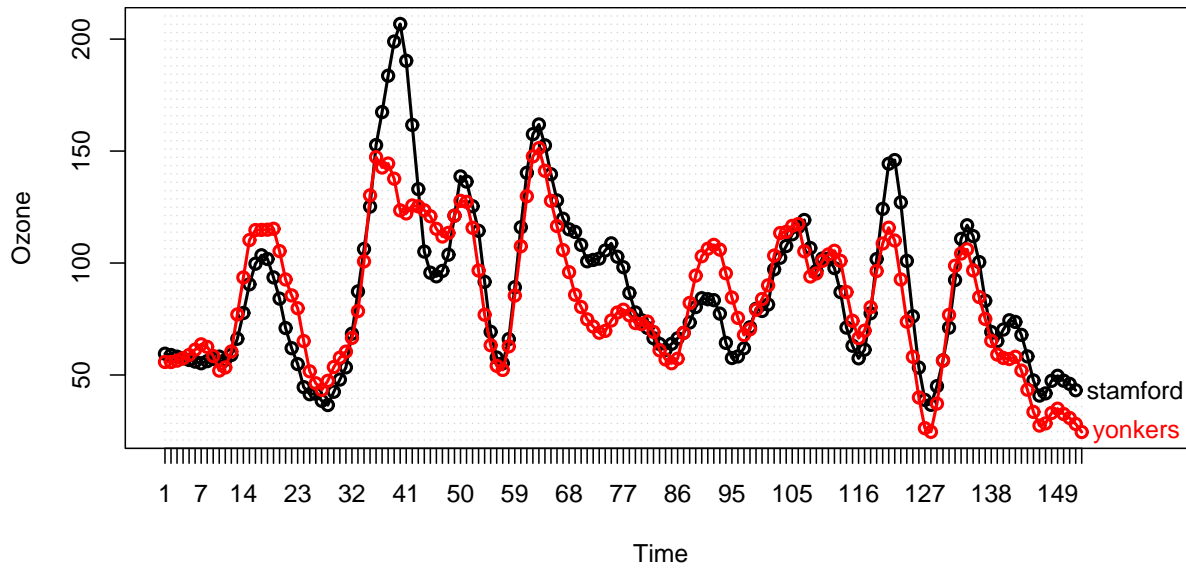
9



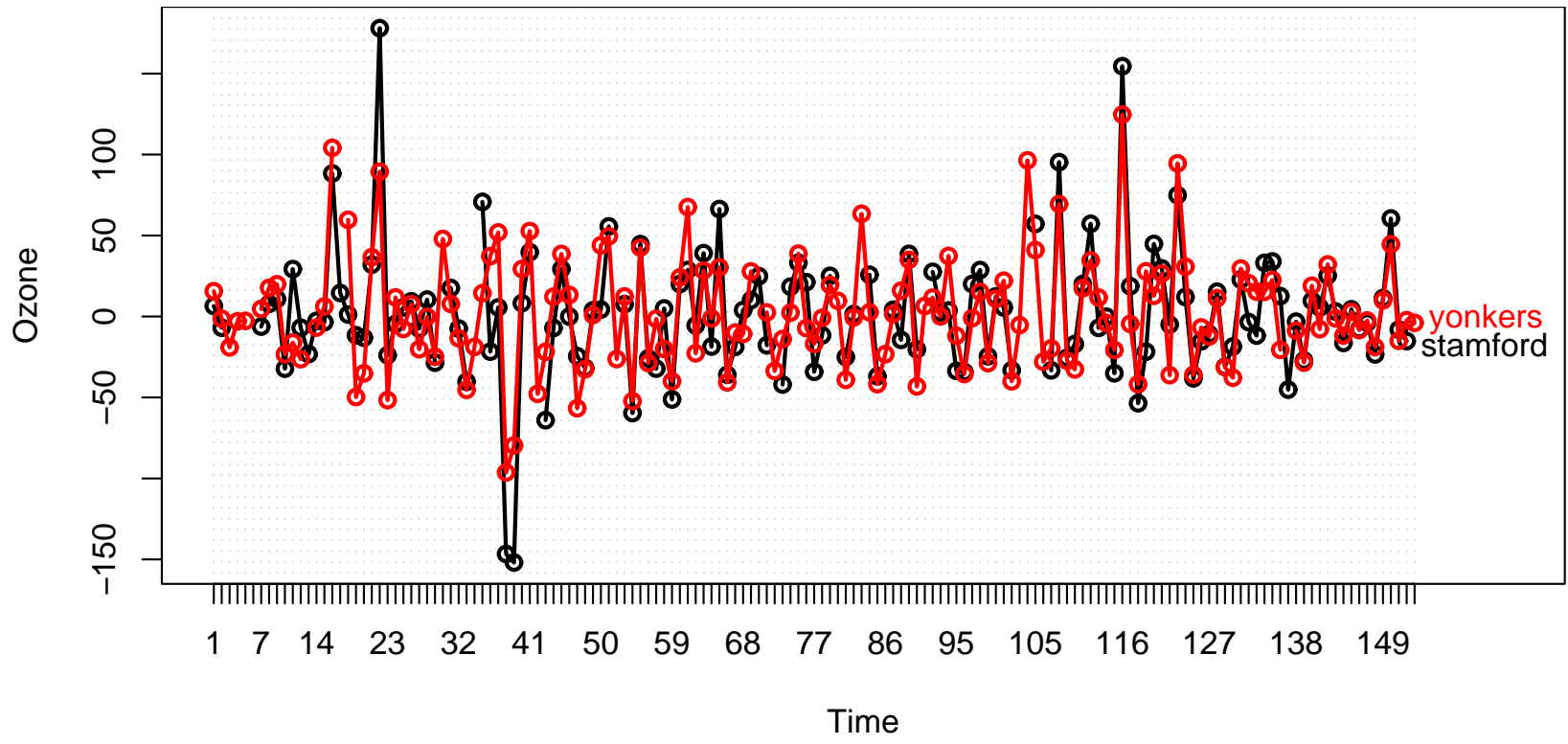
Raw vs. standardized superposition:

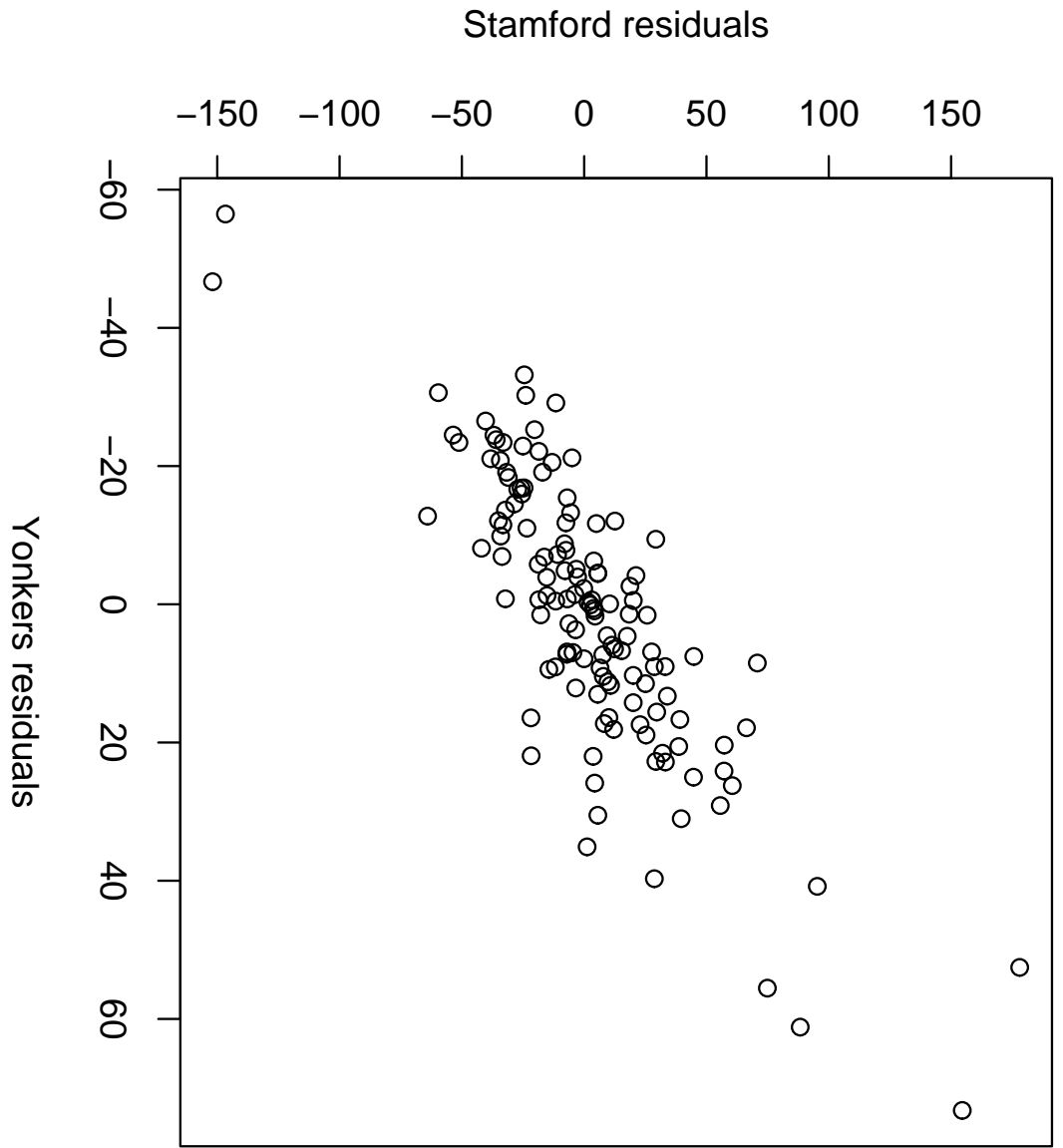


7



Standardized superposition of residuals:





Growth charts (from time 1 and from time 90):

