A Hands on Guide to Google Data

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Three Google tools for social science research

Google Correlate Shows the queries that are most correlated with cross-section (state) or time series (weekly/monthly) data.

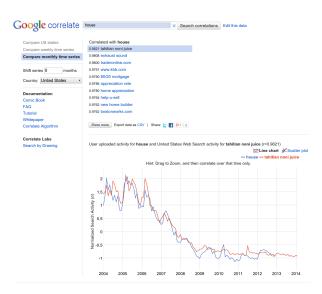
Google Trends Shows an index of activity for specific queries or categories of queries.

Google Consumer Survey Lightweight, quick and inexpensive surveys of internet users.

Correlate: predict house sales over time

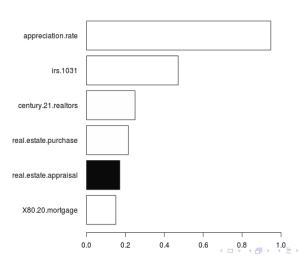
- Go to FRED
- Download "New One Family Houses Sold" from 2004 to present
- Clean up CSV file, upload to Google Correlate
- Examine plots
- Export data from Correlate as CSV file

Google Correlate screenshot



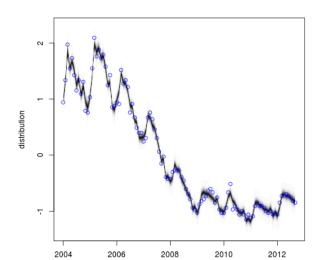
Find best predictors using BSTS

White: positive Black: negative



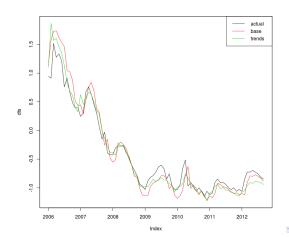
In-sample fit with BSTS

Circles: actual Black: predicted



Out-of-sample prediction using regression

- AR1 regression with contemporaneous query data $y_t = y_{t-1} + x_t + e_t$ one-step ahead prediction
- Get 23% improvement in MAPE compared to pure AR1 model



House price declines by state (cross section)

- Use Google Correlate as before, but now by state
- Here is comparison of price declines and query [short sale process]

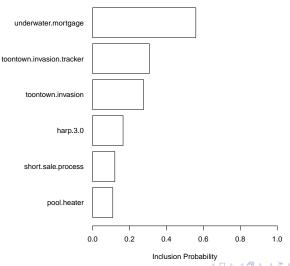
User uploaded activity for housing-decline and United States Web Search activity for short sale process (r=0.7888)

State maps

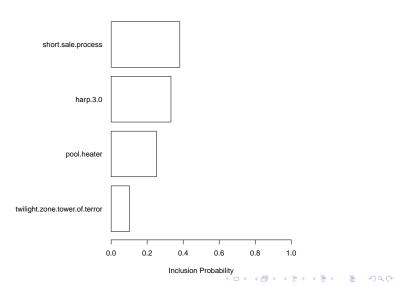
Scatter plot



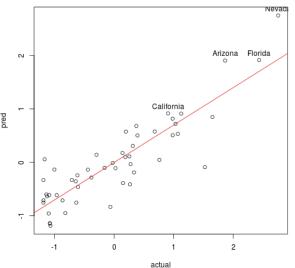
Find predictors using spike-slab



Apply some judgment



Compare actual to fitted across states



What queries are predictive of short lifespan?

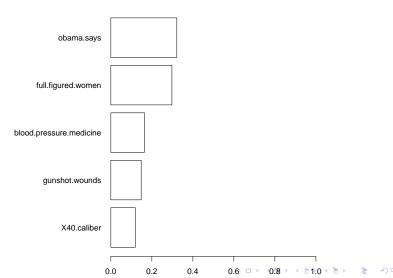
3/17/2014 negative life expectancy - Google Correlate hal@google.com | Manage my Correlate data | Sign out negative life expectancy Search correlations | Edit this data Compare US states Correlated with negative life expectancy 0.9092 blood pressure medicine Compare weekly time series 0.8985 ohama a Compare monthly time series 0.8978 major payne Documentation 0.8975 against obama Comic Book 0.8936 king james bible online FAQ 0.8935 about obama Tutorial 0.8928 prescription medicine Whitepaper n soon 40 caliber Correlate Algorithm 0.8919 38 revolver 0.8916 reprobate Correlate Labs 0.8911 performance track Search by Drawing n son lost books of the hible 0.8905 glock 40 cal n assas lost books 0.8896 the mark of the beast 0.8892 obama savs 0.8891 ohama said 0.8882 sodom and 0.8882 the antichrist 0.8865 globe life 0.8858 the judge 0.8834 hair pics n 8833 medicine side effects 0.8829 momma 0.8828 james david 0.8823 flexeril

life expectancy vs [blood pressure medication]

User uploaded activity for **negative life expectancy** and United States Web Search activity for **blood pressure medicine** (r=0.9092)



Predictors of short lifespan?

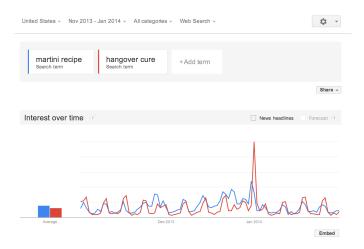


Question about hangovers

What day of the week has the most queries for [hangover]?

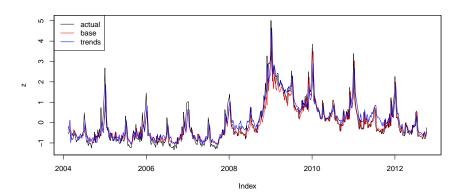
- Monday
- Tuesday
- Wednesday
- Thursday
- Friday
- Saturday
- Sunday

Google Trends: queries for [hangover]



Initial claims for Unemployment Benefits

- One-week ahead forecast using query [filing for unemployment]
- Baseline is AR(1) model



How does unemployment insurance affect job search?

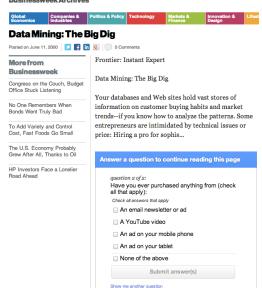
- Scott Baker and Andrey Fradkin, SSRN 2251548
- Measure job search intensity using Google searches for [jobs -steve]
- Individuals on UI search 30% less than unemployed not on UI
- Searches close to UI exhaustion search twice as much as those with 30 weeks remaining
- Decrease in job search due to UI extensions had were small

How many votes did Obama lose due to racism?

- Looks at Democratic votes in 2004 compared to 2008
- Looks at racist queries by location using Google Trends
- "The higher the racially charged search rate in an area, the worse Mr. Obama did."
- Racism cost Obama about 4 percentage points of popular vote

Google Consumer Surveys

Bloomberg Businessweek Businessweek Archives



Example surveys

- If you were asked to use one of these commonly used names for social classes, which would you say you belong in?
- Do you support Obama or Romney in the upcoming election?
- I prefer to buy products that are assembled in America. [Agree or disagree]

Social class Pew Foundation and GCS

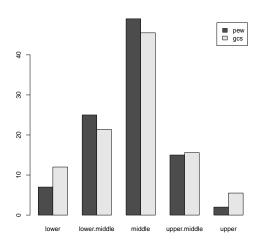


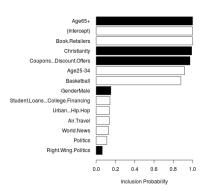
Figure : Comparing Pew and GCS answers to social class question.



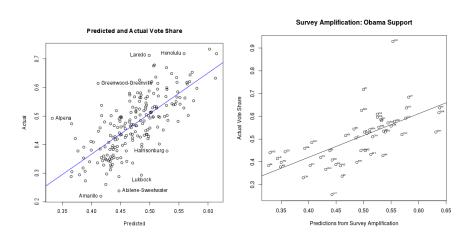
Survey amplification

- 1. Run a GCS asking "Do you support Obama in the upcoming election?"
- 2. Associate each (yes,no) response in the survey data to the city associated with the respondent.
- 3. Build a predictive model for the responses using the Trends category data described above.
- 4. The resulting regression can be used to extrapolate survey responses to any other geographic region using the Google Trends categories associated with that city.

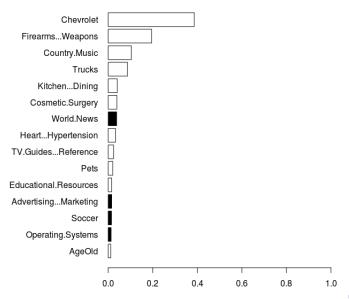
Predictors for Obama support



Election outcome by state and DMA



"I prefer to buy products that are assembled in America"



Where is this message predicted to resonate?

Least in favor Calipatria, CA; Fremont, CA; Mountain View, CA; San Jose, CA; Berkeley, CA; Redmond, WA; Glendale, CA; Cupertino, CA; Palo Alto, CA; Daggett, CA . . .