

13

Trends

Introduction.....	178
The computation of the standard error for trend indicators on variables other than performance.....	179
The computation of the standard error for trend indicators on performance variables.....	181
Conclusion.....	185



INTRODUCTION

Policy makers and researchers require information on how indicators change over time. An analysis of the impact of reforms on the education system, would be an example, where policy makers would seek to measure changes in the targeted area to gauge the effectiveness of their policies. In the early 1960s, for example, most OECD countries implemented education reforms to facilitate access to tertiary education, mainly through financial help. One indicator of the impact of these reforms would be to calculate the percentage of the population with a tertiary qualification for several years to show how this has evolved. Computing this trend indicator is a straightforward statistical manipulation, since the measure (*i.e.* whether or not an individual has completed tertiary education) is objective and available at the population level, in most cases. Nevertheless, such measures can be slightly biased by, for example, differing levels of immigration over a period of time, student exchange programmes, and so on.

Trends over time on a particular indicator do require careful interpretation. Policy makers also need to take into account changes to the economic context of a country, such as rising unemployment rates. Further, when comparing trend indicators across countries, it is important to consider how comparable the definition of the indicator is from country to country, *e.g.* tertiary education might mean something different in each country.

PISA offers a unique opportunity to extend the computation of trend indicators on educational outcomes by looking at student performance in reading, mathematical and scientific literacy.

For the trend measures to be reliable, the comparability of the target population, the data collection procedures, and the assessment framework need to be consistent over time. Being able to use the results from PISA as trend indicators is one of its major aims.

Since its inception, PISA has maintained a consistent methodology of data collection. A few small methodological changes have been introduced, however: *(i)* limitation of the target population to 15-year-olds attending grade 7 or above;¹ *(ii)* modification of the student non-response adjustment for counterbalancing gender and grade differential participation rates; *(iii)* revision of the test design between 2000 and 2003.

Other changes were planned when PISA was designed: *(i)* shifts between major/minor domains; and *(ii)* revision/broadening of the assessment framework for the major domain. The changes made in the assessment frameworks have limited the use and the interpretation of the trend indicators in mathematics between 2000 and 2003 and in science between 2003 and 2006.

Figure 13.1 summarises the available trend indicators on student performance for the first three data collections. In reading literacy, the combined scale was constructed in PISA 2000 and later reading assessments were reported on this scale in PISA 2003 and PISA 2006. In PISA 2003 mathematics was the major domain, and the mathematics assessment framework was broadened from two overarching ideas included in PISA 2000 to four overarching ideas.² A new combined mathematic scale was constructed in PISA 2003 and two trends scales, provided in a separate database, were computed for the two overarching ideas assessed in both PISA 2000 and PISA 2003. Mathematics reporting scales are directly comparable for PISA 2003 and PISA 2006. For science, a new metric was established in PISA 2006. As mentioned in the *PISA 2006 Technical Report* (OECD, forthcoming), a science link was prepared to permit a comparison of the PISA 2006 science results with the science results in previous data collections. The science link scale provides the results for PISA 2003 and PISA 2006 using only those items that were common to the two PISA studies.

In Figure 13.1, black arrows indicate the data that are on a common scale. For instance, the plausible values for reading literacy, denoted PV1READ to PV5READ in the three international databases, are on a common scale. Trends can therefore be computed directly. Blue arrows indicate the data that are not on a common scale. For instance, the plausible values for science denoted PV1SCIE to PV5SCIE in the PISA 2003



and in the PISA 2006 databases, are not on a common scale. However, the PISA 2000 and the PISA 2003 science plausible values are on a common scale. Trends can therefore be computed in science between PISA 2000 and PISA 2003 without any precautions.

Figure 13.1
Trend indicators in PISA 2000, PISA 2003 and PISA 2006

↑ Black arrows indicate the data that are on a common scale
↑ Blue arrows indicate the data that are not on a common scale

	Reading literacy	Mathematic literacy	Science literacy
PISA 2000	↑ Major domain	↑ Minor domain	↑ Minor domain
PISA 2003	Minor domain	↑ Major domain	↑ Minor domain
PISA 2006	Minor domain	↑ Minor domain	↑ Major domain

Behind these preliminary precautions, the computation of trend indicators in PISA raises two statistical issues:

1. PISA collects data on a sample and therefore any statistic has to be associated with a sampling error. The next section will discuss how to compute such sampling error on a trend indicator.
2. As implicitly represented in Figure 13.1, there are three test-design contexts for trend indicators: (i) the *major domain – minor domain* context; (ii) the *minor domain – minor domain* context; and (iii) the *major domain – major domain* context. As described previously, with the last context, scales are not on the same metrics and additional data are required for the computation of trends. With the first context, *i.e. major domain – minor domain*, only a subset of items is included to ensure a psychometric link while usually the same anchor items are used in the second context, *i.e. minor domain – minor domain*. As one can easily imagine, selecting other anchor items would have returned slightly different results on the trend performance indicators. It follows that any comparison between two PISA cycles in the student performance will require an addition of another error component, *i.e. the item sampling error*.

THE COMPUTATION OF THE STANDARD ERROR FOR TREND INDICATORS ON VARIABLES OTHER THAN PERFORMANCE

For any country, the PISA samples of two cycles are independent. Therefore, the standard error on any trend indicator not involving achievement variables can be computed as follows:

$$\sigma_{(I_{2003} - I_{2000})} = \sqrt{\sigma_{(I_{2003})}^2 + \sigma_{(I_{2000})}^2}, \text{ with } \text{---} \text{ representing any statistic.}$$

However, the computation of a difference between two PISA cycles and its standard error are relevant only if the two measures are identical. For instance, in the PISA databases, there are several indices derived from the student questionnaires with exactly the same variable names (for instance, HEDRES for Home Educational Resources, BELONG for the student's sense of belonging to the school, and so on). The questions that were used to derive these indices have not changed, but as the scaling was done independently, there is no guarantee that the PISA 2000, PISA 2003 and PISA 2006 metrics are comparable. Further, these indices were standardised at the OECD level to get a mean of 0 and a standard deviation of 1. The standardisation differs between cycles. It is therefore not recommended to compute trend indicators on contextual questionnaire-derived indices.



The Highest International Social and Economic Index (denoted HISEI in the databases) satisfies all the conditions for the computation of trend indicators. Indeed, the questions were not changed and the transformation used on the International Standard Classification of Occupations (ISCO) categories has been implemented without any modification in the three cycles.

Table 13.1 presents, by country, the mean estimate of HISEI and its standard error for PISA 2000 and PISA 2003, as well as the difference between the two estimates, the standard error of this difference and the standardised difference, *i.e.* the difference divided by its standard error.

For Germany (DEU), the means for HISEI in PISA 2000 and PISA 2003 are equal to 48.85 and 49.33 respectively. The difference between these two data collections is therefore equal to:

$$49.33 - 48.85 = 0.48$$

The standard errors on these mean estimates are equal to 0.32 and 0.42. The standard error on the difference estimate is equal to:

$$\sigma_{(I_{2003} - I_{2000})} = \sqrt{\sigma_{(I_{2000})}^2 + \sigma_{(I_{2003})}^2} = \sqrt{(0.32)^2 + (0.42)^2} = 0.53$$

The standardised difference, *i.e.* the difference estimate divided by its standard error, is equal to:

$$\frac{0.48}{0.53} = 0.91$$

Table 13.1
Trend indicators between PISA 2000 and PISA 2003 for HISEI, by country

	PISA 2000		PISA 2003		Difference between PISA 2003 and PISA 2000		
	Mean	S.E.	Mean	S.E.	Dif.	S.E.	STD difference
AUS	52.25	(0.50)	52.59	(0.30)	0.34	(0.58)	0.59
AUT	49.72	(0.29)	47.06	(0.52)	-2.66	(0.59)	-4.49
BEL	48.95	(0.39)	50.59	(0.38)	1.65	(0.54)	3.05
CAN	52.83	(0.22)	52.58	(0.27)	-0.25	(0.35)	-0.73
CHE	49.21	(0.53)	49.30	(0.43)	0.09	(0.68)	0.13
CZE	48.31	(0.27)	50.05	(0.34)	1.74	(0.44)	3.98
DEU	48.85	(0.32)	49.33	(0.42)	0.48	(0.53)	0.91
DNK	49.73	(0.43)	49.26	(0.45)	-0.47	(0.63)	-0.75
ESP	44.99	(0.62)	44.29	(0.58)	-0.70	(0.85)	-0.83
FIN	50.00	(0.40)	50.23	(0.36)	0.23	(0.54)	0.42
FRA	48.27	(0.44)	48.66	(0.47)	0.39	(0.64)	0.61
GBR	51.26	(0.35)	49.65	(0.39)	-1.61	(0.52)	-3.07
GRC	47.76	(0.60)	46.94	(0.72)	-0.83	(0.93)	-0.88
HUN	49.53	(0.47)	48.58	(0.33)	-0.95	(0.57)	-1.65
IRL	48.43	(0.48)	48.34	(0.49)	-0.09	(0.69)	-0.13
ISL	52.73	(0.28)	53.72	(0.26)	0.99	(0.38)	2.62
ITA	47.08	(0.31)	46.83	(0.38)	-0.24	(0.49)	-0.50
JPN	50.54	(0.62)	49.98	(0.31)	-0.56	(0.69)	-0.80
KOR	42.80	(0.42)	46.32	(0.36)	3.52	(0.55)	6.36
LUX	44.79	(0.27)	48.17	(0.22)	3.38	(0.35)	9.76
MEX	42.48	(0.68)	40.12	(0.68)	-2.37	(0.96)	-2.46
NLD	50.85	(0.47)	51.26	(0.38)	0.42	(0.61)	0.68
NOR	53.91	(0.38)	54.63	(0.39)	0.72	(0.54)	1.33
NZL	52.20	(0.37)	51.46	(0.36)	-0.74	(0.51)	-1.45
POL	46.03	(0.47)	44.96	(0.34)	-1.07	(0.58)	-1.85
PRT	43.85	(0.60)	43.10	(0.54)	-0.75	(0.81)	-0.92
SWE	50.57	(0.39)	50.64	(0.38)	0.07	(0.55)	0.12
USA	52.40	(0.79)	54.55	(0.37)	2.15	(0.87)	2.47



As the standardised difference is included in the interval $[-1.96; 1.96]$, the difference on the mean estimate for HISEI between PISA 2000 and PISA 2003 is not statistically different from 0 with a type I error of 0.05.

Table 13.1 shows that the difference is statistically different from 0 in nine countries: Austria, Belgium, the Czech Republic, Iceland, Korea, Luxembourg, Mexico, the United Kingdom and the United States.

It would be unrealistic to consider these differences as simply a reflection of social and economic changes in these nine countries. Over a period of three years, some changes can occur, but these could not explain by themselves the size of the observed increases or decreases.

It is also possible that the quality of the samples might explain some of the differences. As the student propensity to participate positively correlate with his/her academic records and as on average low performers come from lower social background variables than high performers, an increase or a decrease in the student participation rates might affect the HISEI mean.

A change in the percentage of missing data for the HISEI variable would be another explanation that can be easily verified. On average, students who do not provide their parents' occupations are lower performers. Therefore, one should expect low socio-economic background characteristics, so that an increase of missing data could be associated with an increase of the HISEI mean, and the inverse.

In summary, changes in the school or student participation rates and in the distribution of missing data might sometimes increase the type I error, *i.e.* rejecting the null hypothesis while it is true. It is therefore recommended to implement some verification before trying to interpret calculated differences as a real change in the population characteristics.

THE COMPUTATION OF THE STANDARD ERROR FOR TREND INDICATORS ON PERFORMANCE VARIABLES

The Technical Reports of the PISA surveys (OECD, 2002; 2005; forthcoming) provide detailed information on the equating methods. These equating methods are usually based on a linear transformation. Such transformations that equate new data with previous data depend upon the change in the difficulty of each of the individual link items, and as a consequence, the sample of link items that have been chosen will influence the choice of the transformation. With an alternative set of link items, the transformation would be slightly different. The consequence is an uncertainty in the transformation due to the sampling of the link items. This uncertainty is referred to as the linking error and this error must be taken into account when making certain comparisons between the results from different PISA data collections.

Similar to the sampling error, the linking error can only be estimated. As the PISA items are clustered in units, mathematical developments for the computation of the linking error estimates are complex. The underlying rationale will therefore be presented on a fictitious example with independent items. Readers interested in the details of the linking error in PISA should consult the *PISA Technical Reports* (OECD, 2002; 2005; forthcoming).

An equating process supposes two data collections and a set of link items. For each link item, we have two item parameter estimates that are, after the application of the linear transformation, on the same metric. Some of these link items might show an increase of the relative difficulty, some might show a decrease, but on average, the difference is equal to 0. This means that some items seem more difficult in one data collection than they were in the other data collection, or the inverse.



Let $\hat{\delta}_i^1$ be the estimated difficulty of link i for the first data collection and let $\hat{\delta}_i^2$ be the estimated difficulty of link i for the second data collection, where the mean of the two sets difficulty estimates for all of the link items for a domain is set at 0. We now define the value:

$$c_i = \hat{\delta}_i^1 - \hat{\delta}_i^2$$

The value c_i is the amount by which item i deviates from the average of all link items in terms of the transformation that is required to align the two scales. If the link items are assumed to be a random sample of all possible link items and each of the items is counted equally, then the link error can be estimated as follows:

$$\text{Link_error} = \sqrt{\frac{1}{L} \sum_{i=1}^L c_i^2}$$

where the summation is over the link items for the domain and L is the number of link items.

Mathematically, this formula is equal to the one used for computing the sampling error on a population mean estimate.

If the item parameters from one calibration perfectly match the item parameters from the other calibration, then the relative difficulty of the link items would not have changed. All the differences between the relative difficulties would be equal to 0 and therefore, the linking error would be equal to 0.

As the differences in the item parameters increase, the variance of these differences will increase and consequently the linking error will increase. It makes sense for the uncertainty around the trend to be proportional to the changes in the item parameters.

Also, the uncertainty around the trend indicators is inversely proportional to the number of link items. From a theoretical point of view, only one item is needed to measure a trend, but with only one item, the uncertainty will be very large. If the number of link items increases, the uncertainty will decrease.

Table 13.2 presents the linking error estimates by subject domains and by comparison between data collections.

Table 13.2
Linking error estimates

Scales	Compared data collections	Linking errors
Reading combined scale	PISA 2000 - PISA 2003	5.307
	PISA 2000 - PISA 2006	4.976
	PISA 2003 - PISA 2006	4.474
Mathematics combined scale	PISA 2003 - PISA 2006	1.382
Interim science scale	PISA 2000 - PISA 2003	3.112
Science scale	PISA 2003 - PISA 2006	4.963

A common transformation has been estimated from the link items, and this transformation is applied to all participating countries. It follows that any uncertainty that is introduced through the linking is common to all students and all countries. Thus, for example, suppose that the linking error between PISA 2000 and PISA 2003 in reading resulted in an overestimation of student scores by two points on the PISA 2000 scale. It follows that every student's score would be overestimated by two score points. This overestimation will have effects on certain, but not all, summary statistics computed from the PISA 2003 data. For example, consider the following:



- Each country's mean would be overestimated by an amount equal to the link error, in our example this is two score points;
- The mean performance of any subgroup would be overestimated by an amount equal to the linking error, in our example this is two score points;
- The standard deviation of student scores would not be affected because the over-estimation of each student by a common error does not change the standard deviation;
- The difference between the mean scores of two countries in PISA 2003 would not be influenced because the over-estimation of each student by a common error would have distorted each country's mean by the same amount;
- The difference between the mean scores of two groups (e.g. males and females) in PISA 2003 would not be influenced, because the overestimation of each student by a common error would have distorted each group's mean by the same amount;
- The difference between the performance of a group of students (e.g. a country) between PISA 2000 and PISA 2003 would be influenced because each student's score in PISA 2003 would be influenced by the error; and
- A change in the difference between two groups from PISA 2000 to PISA 2003 would not be influenced. This is because neither of the components of this comparison, which are differences in scores in PISA 2000 and PISA 2003 respectively, is influenced by a common error that is added to all student scores in PISA 2003.

In general terms, the linking error need only be considered when comparisons are being made between results from different data collections, and then usually when group means are being compared.

The most obvious example of a situation where there is a need to use the linking error is in the comparison of the mean performance for a country between two data collections.

In PISA 2000, the mean in reading literacy for Germany is equal to 483.99 with a standard error of 2.47. In PISA 2003, the mean for Germany is equal to 491.36 and the standard error is equal to 3.39. The difference between PISA 2003 and PISA 2000 is therefore equal to $491.36 - 483.99 = 7.37$. The average performance of German students has therefore increased by 7.37 scores on the PISA 2000 reading scale from PISA 2000 to PISA 2003.

The standard error on this difference, as mentioned previously, is influenced by the linking error. The standard error is therefore equal to:

$$SE = \sqrt{\sigma_{(\hat{\mu}_{2000})}^2 + \sigma_{(\hat{\mu}_{2003})}^2 + \sigma_{(linking_error)}^2}$$

$$SE = \sqrt{(2.47)^2 + (3.39)^2 + (5.31)^2} = 6.77$$

As the standardised difference between PISA 2000 and PISA 2003, *i.e.* $7.37/6.77$, is included in the interval $[-1.96; 1.96]$, the null hypothesis of no difference is not rejected. In other words, Germany's performance in reading has not changed between PISA 2000 and PISA 2003.

Table 13.3 provides the estimates of the reading performance in Germany by gender in PISA 2000 and PISA 2003, with their respective standard errors, as well as the difference in the mean performance and their respective standard errors.



Table 13.3
Mean performance in reading by gender in Germany

		Performance in reading	S.E.
PISA 2003	Females	512.93	3.91
	Males	470.80	4.23
	Difference	42.13	4.62
PISA 2000	Females	502.20	3.87
	Males	467.55	3.17
	Difference	34.65	5.21

As the comparison for a particular country between PISA 2000 and PISA 2003 is affected by the linking error, the comparison for a particular subgroup between PISA 2000 and PISA 2003 is also affected by the linking error. Therefore, the standard error has to include the linking error.

The trend indicators for males and females in Germany are, respectively, equal to:

$$Trends_{females} = 512.93 - 502.20 = 10.73$$

$$SE_{females} = \sqrt{(3.91)^2 + (3.87)^2 + (5.31)^2} = 7.65$$

$$Trends_{males} = 470.80 - 467.55 = 3.25$$

$$SE_{males} = \sqrt{(4.23)^2 + (3.17)^2 + (5.31)^2} = 7.49$$

Both differences are not statistically different from 0.

On the other hand, the gender difference in PISA 2003 is not affected by the linking error. Indeed, both subgroup estimates will be underestimated or overestimated by the same amount and therefore the computation of the difference will neutralise this difference. Consequently, the trend indicator on the gender difference and its standard error will be equal to:

$$Trends_{Gender_dif} = 42.13 - 34.65 = 7.43$$

$$SE_{Gender_dif} = \sqrt{(4.62)^2 + (5.21)^2} = 6.96$$

This means that the change in gender difference in Germany for reading between PISA 2000 and PISA 2003 was not statistically significant, even though it appears from Table 13.3 to have widened considerably.

In the PISA initial reports, student performance is also reported by proficiency levels (see Chapter 9). As the linking error affects the country mean estimates, the percentages of students at each level will also be affected. However, an overestimation or an underestimation of the results of X points on one PISA scale will have a different impact on the percentages of students at each proficiency level for each country. If the percentage is small, then the impact will be small. If the percentage is large, then the impact will be larger. It would have been too complex to provide a linking error for each country and for each proficiency level. It was therefore decided not to take into account the linking error for the comparison of percentages of students at each proficiency level between two PISA data collections. This means that the standard errors on the difference between 2000 and 2003 are underestimated.



CONCLUSION

This chapter was devoted to the computation of the standard error on trend indicators. The comparison of any variable other than performance variables is straightforward as the national PISA samples for two cycles are independent. However, such comparisons are only relevant if the measures are comparable from one cycle to another.

The comparison of performance mean estimates is more complex as it might require the inclusion of the linking error in the standard error depending on the statistic. For instance, Table 2.1.d in the PISA 2003 initial report (OECD, 2004) presents the trends in mathematics/space and shape average performance between PISA 2000 and PISA 2003. The trend indicator has integrated the linking error in its standard error. However, Figure 2.6c in the PISA 2003 initial report (OECD, 2004) presents the trends between PISA 2000 and PISA 2003 on the 5th, 10th, 25th, 75th, 90th and 95th percentiles. As mentioned previously, it would require a specific linking error for each percentile and for each country. For that reason, the linking error was not integrated in the standard error of these trends.

Due to the growing interest in trend indicators and their political impacts, it is essential to interpret significant changes with caution. A significant change might simply be due to a difference in the school or student participation rate, in the pattern of missing data or in the composition of the test. For instance, changing the repartition of item types (multiple choice versus open-ended items) might have an impact on the gender difference estimates.

Notes

1. This was introduced from PISA 2003. In PISA 2000, only a very small percentage of 15-year-olds were attending grade 5 or grade 6 (Austria: 0.03%; Canada: 0.03%; Czech Republic: 0.06%; Germany: 0.02%; Hungary: 0.59%; Latvia: 0.27%; Portugal: 1.25%; and Russia: 0.04%). Therefore, except for Portugal, the change in the target population should not significantly affect trend indicators.

2. Four overarching ideas consist of *space and shape*; *change and relationships*; *quantity*; and *uncertainty*. *Space and shape* and *change and relationships* were covered in PISA 2000.



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Table of contents

FOREWORD	3
USER'S GUIDE	17
CHAPTER 1 THE USEFULNESS OF PISA DATA FOR POLICY MAKERS, RESEARCHERS AND EXPERTS ON METHODOLOGY	19
PISA – an overview	20
▪ The PISA surveys.....	20
How can PISA contribute to educational policy, practice and research?	22
▪ Key results from PISA 2000, PISA 2003 and PISA 2006.....	23
Further analyses of PISA datasets	25
▪ Contextual framework of PISA 2006.....	28
▪ Influence of the methodology on outcomes.....	31
CHAPTER 2 EXPLORATORY ANALYSIS PROCEDURES	35
Introduction	36
Weights	36
Replicates for computing the standard error	39
Plausible values	43
Conclusion	46
CHAPTER 3 SAMPLE WEIGHTS	49
Introduction	50
Weights for simple random samples	51
Sampling designs for education surveys	53
Why do the PISA weights vary?	57
Conclusion	58
CHAPTER 4 REPLICATE WEIGHTS	59
Introduction	60
Sampling variance for simple random sampling	60
Sampling variance for two-stage sampling	65
Replication methods for simple random samples	70
Replication methods for two-stage samples	72
▪ The Jackknife for unstratified two-stage sample designs.....	72
▪ The Jackknife for stratified two-stage sample designs.....	73
▪ The Balanced Repeated Replication method.....	74
Other procedures for accounting for clustered samples	76
Conclusion	76



CHAPTER 5 THE RASCH MODEL	79
Introduction	80
How can the information be summarised?	80
The Rasch Model for dichotomous items	81
▪ Introduction to the Rasch Model.....	81
▪ Item calibration.....	85
▪ Computation of a student's score.....	87
▪ Computation of a student's score for incomplete designs.....	91
▪ Optimal conditions for linking items.....	92
▪ Extension of the Rasch Model.....	93
Other item response theory models	94
Conclusion	94
 CHAPTER 6 PLAUSIBLE VALUES	 95
Individual estimates versus population estimates	96
The meaning of plausible values (PVs)	96
Comparison of the efficiency of WLEs, EAP estimates and PVs for the estimation of some population statistics	99
How to perform analyses with plausible values	102
Conclusion	103
 CHAPTER 7 COMPUTATION OF STANDARD ERRORS	 105
Introduction	106
The standard error on univariate statistics for numerical variables	106
The SAS® macro for computing the standard error on a mean	109
The standard error on percentages	112
The standard error on regression coefficients	115
The standard error on correlation coefficients	117
Conclusion	117
 CHAPTER 8 ANALYSES WITH PLAUSIBLE VALUES	 119
Introduction	120
Univariate statistics on plausible values	120
The standard error on percentages with PVs	123
The standard error on regression coefficients with PVs	123
The standard error on correlation coefficients with PVs	126
Correlation between two sets of plausible values	126
A fatal error shortcut	130
An unbiased shortcut	131
Conclusion	133
 CHAPTER 9 USE OF PROFICIENCY LEVELS	 135
Introduction	136
Generation of the proficiency levels	136
Other analyses with proficiency levels	141
Conclusion	143



CHAPTER 10 ANALYSES WITH SCHOOL-LEVEL VARIABLES	145
Introduction	146
Limits of the PISA school samples	147
Merging the school and student data files	148
Analyses of the school variables	148
Conclusion	150
CHAPTER 11 STANDARD ERROR ON A DIFFERENCE	151
Introduction	152
Statistical issues and computing standard errors on differences	152
The standard error on a difference without plausible values	154
The standard error on a difference with plausible values	159
Multiple comparisons	163
Conclusion	164
CHAPTER 12 OECD TOTAL AND OECD AVERAGE	167
Introduction	168
Recoding of the database to estimate the pooled OECD total and the pooled OECD average	170
Duplication of the data to avoid running the procedure three times	172
Comparisons between the pooled OECD total or pooled OECD average estimates and a country estimate	173
Comparisons between the arithmetic OECD total or arithmetic OECD average estimates and a country estimate	175
Conclusion	175
CHAPTER 13 TRENDS	177
Introduction	178
The computation of the standard error for trend indicators on variables other than performance	179
The computation of the standard error for trend indicators on performance variables	181
Conclusion	185
CHAPTER 14 STUDYING THE RELATIONSHIP BETWEEN STUDENT PERFORMANCE AND INDICES DERIVED FROM CONTEXTUAL QUESTIONNAIRES	187
Introduction	188
Analyses by quarters	188
The concept of relative risk	190
▪ Instability of the relative risk	191
▪ Computation of the relative risk	192
Effect size	195
Linear regression and residual analysis	197
▪ Independence of errors	197
Statistical procedure	200
Conclusion	201



CHAPTER 15 MULTILEVEL ANALYSES	203
Introduction	204
Two-level modelling with SAS®	206
▪ Decomposition of the variance in the empty model.....	206
▪ Models with only random intercepts.....	209
▪ Shrinkage factor.....	213
▪ Models with random intercepts and fixed slopes.....	213
▪ Models with random intercepts and random slopes.....	215
▪ Models with Level 2 independent variables.....	220
▪ Computation of final estimates and their respective standard errors.....	223
Three-level modelling	225
Limitations of the multilevel model in the PISA context	227
Conclusion	228
CHAPTER 16 PISA AND POLICY RELEVANCE – THREE EXAMPLES OF ANALYSES	231
Introduction	232
Example 1: Gender differences in performance	232
Example 2: Promoting socio-economic diversity within school?	236
Example 3: The influence of an educational system on the expected occupational status of students at age 30	242
Conclusion	246
CHAPTER 17 SAS® MACRO	247
Introduction	248
Structure of the SAS® Macro	248
REFERENCES	313
APPENDICES	315
Appendix 1 Three-level regression analysis.....	316
Appendix 2 PISA 2006 International database.....	324
Appendix 3 PISA 2006 Student questionnaire.....	333
Appendix 4 PISA 2006 Information communication technology (ICT) Questionnaire.....	342
Appendix 5 PISA 2006 School questionnaire.....	344
Appendix 6 PISA 2006 Parent questionnaire.....	351
Appendix 7 Codebook for PISA 2006 student questionnaire data file.....	355
Appendix 8 Codebook for PISA 2006 non-scored cognitive and embedded attitude items.....	399
Appendix 9 Codebook for PISA 2006 scored cognitive and embedded attitude items.....	419
Appendix 10 Codebook for PISA 2006 school questionnaire data file.....	431
Appendix 11 Codebook for PISA 2006 parents questionnaire data file.....	442
Appendix 12 PISA 2006 questionnaire indices.....	448



LIST OF BOXES

Box 2.1	WEIGHT statement in the proc means procedure	37
<hr/>		
Box 7.1	SAS® syntax for computing 81 means (e.g. PISA 2003).....	106
Box 7.2	SAS® syntax for computing the mean of HISEI and its standard error (e.g. PISA 2003).....	109
Box 7.3	SAS® syntax for computing the standard deviation of HISEI and its standard error by gender (e.g. PISA 2003).....	112
Box 7.4	SAS® syntax for computing the percentages and their standard errors for gender (e.g. PISA 2003).....	112
Box 7.5	SAS® syntax for computing the percentages and its standard errors for grades by gender (e.g. PISA 2003).....	114
Box 7.6	SAS® syntax for computing regression coefficients, R ² and its respective standard errors: Model 1 (e.g. PISA 2003).....	115
Box 7.7	SAS® syntax for computing regression coefficients, R ² and its respective standard errors: Model 2 (e.g. PISA 2003).....	116
Box 7.8	SAS® syntax for computing correlation coefficients and its standard errors (e.g. PISA 2003).....	117
<hr/>		
Box 8.1	SAS® syntax for computing the mean on the science scale by using the PROC_MEANS_NO_PV macro (e.g. PISA 2006).....	121
Box 8.2	SAS® syntax for computing the mean and its standard error on PVs (e.g. PISA 2006).....	122
Box 8.3	SAS® syntax for computing the standard deviation and its standard error on PVs by gender (e.g. PISA 2006).....	123
Box 8.4	SAS® syntax for computing regression coefficients and their standard errors on PVs by using the PROC_REG_NO_PV macro (e.g. PISA 2006).....	124
Box 8.5	SAS® syntax for running the simple linear regression macro with PVs (e.g. PISA 2006).....	125
Box 8.6	SAS® syntax for running the correlation macro with PVs (e.g. PISA 2006).....	126
Box 8.7	SAS® syntax for the computation of the correlation between mathematics/quantity and mathematics/space and shape by using the PROC_CORR_NO_PV macro (e.g. PISA 2003).....	129
<hr/>		
Box 9.1	SAS® syntax for generating the proficiency levels in science (e.g. PISA 2006).....	137
Box 9.2	SAS® syntax for computing the percentages of students by proficiency level in science and its standard errors by using the PROC_FREQ_NO_PV macro (e.g. PISA 2006).....	138
Box 9.3	SAS® syntax for computing the percentage of students by proficiency level in science and its standard errors by using the PROC_FREQ_PV macro (e.g. PISA 2006).....	140
Box 9.4	SAS® syntax for computing the percentage of students by proficiency level and its standard errors by gender (e.g. PISA 2006).....	140
Box 9.5	SAS® syntax for generating the proficiency levels in mathematics (e.g. PISA 2003).....	141
Box 9.6	SAS® syntax for computing the mean of self-efficacy in mathematics and its standard errors by proficiency level (e.g. PISA 2003).....	142
<hr/>		
Box 10.1	SAS® syntax for merging the student and school data files (e.g. PISA 2006).....	148
Box 10.2	Question on school location in PISA 2006.....	149
Box 10.3	SAS® syntax for computing the percentage of students and the average performance in science, by school location (e.g. PISA 2006).....	149
<hr/>		
Box 11.1	SAS® syntax for computing the mean of job expectations by gender (e.g. PISA 2003).....	154
Box 11.2	SAS® macro for computing standard errors on differences (e.g. PISA 2003).....	157

Box 11.3	Alternative SAS® macro for computing the standard error on a difference for a dichotomous variable (e.g. PISA 2003).....	158
Box 11.4	SAS® syntax for computing standard errors on differences which involve PVs (e.g. PISA 2003).....	160
Box 11.5	SAS® syntax for computing standard errors on differences that involve PVs (e.g. PISA 2006).....	162
<hr/>		
Box 12.1	SAS® syntax for computing the pooled OECD total for the mathematics performance by gender (e.g. PISA 2003).....	170
Box 12.2	SAS® syntax for the pooled OECD average for the mathematics performance by gender (e.g. PISA 2003).....	171
Box 12.3	SAS® syntax for the creation of a larger dataset that will allow the computation of the pooled OECD total and the pooled OECD average in one run (e.g. PISA 2003).....	172
<hr/>		
Box 14.1	SAS® syntax for the quarter analysis (e.g. PISA 2006).....	189
Box 14.2	SAS® syntax for computing the relative risk with five antecedent variables and five outcome variables (e.g. PISA 2006).....	193
Box 14.3	SAS® syntax for computing the relative risk with one antecedent variable and one outcome variable (e.g. PISA 2006).....	194
Box 14.4	SAS® syntax for computing the relative risk with one antecedent variable and five outcome variables (e.g. PISA 2006).....	194
Box 14.5	SAS® syntax for computing effect size (e.g. PISA 2006).....	196
Box 14.6	SAS® syntax for residual analyses (e.g. PISA 2003).....	200
<hr/>		
Box 15.1	Normalisation of the final student weights (e.g. PISA 2006).....	207
Box 15.2	SAS® syntax for the decomposition of the variance in student performance in science (e.g. PISA 2006).....	208
Box 15.3	SAS® syntax for normalising PISA 2006 final student weights with deletion of cases with missing values and syntax for variance decomposition (e.g. PISA 2006).....	211
Box 15.4	SAS® syntax for a multilevel regression model with random intercepts and fixed slopes (e.g. PISA 2006).....	214
Box 15.5	SAS® output for the multilevel model in Box 15.4.....	214
Box 15.6	SAS® syntax for a multilevel regression model (e.g. PISA 2006).....	216
Box 15.7	SAS® output for the multilevel model in Box 15.6.....	217
Box 15.8	SAS® output for the multilevel model with covariance between random parameters.....	218
Box 15.9	Interpretation of the within-school regression coefficient.....	220
Box 15.10	SAS® syntax for a multilevel regression model with a school-level variable (e.g. PISA 2006).....	221
Box 15.11	SAS® syntax for a multilevel regression model with interaction (e.g. PISA 2006).....	222
Box 15.12	SAS® output for the multilevel model in Box 15.11.....	222
Box 15.13	SAS® syntax for using the multilevel regression macro (e.g. PISA 2006).....	224
Box 15.14	SAS® syntax for normalising the weights for a three-level model (e.g. PISA 2006).....	226
<hr/>		
Box 16.1	SAS® syntax for testing the gender difference in standard deviations of reading performance (e.g. PISA 2000).....	233
Box 16.2	SAS® syntax for testing the gender difference in the 5th percentile of the reading performance (e.g. PISA 2006).....	235
Box 16.3	SAS® syntax for preparing a data file for the multilevel analysis.....	238



Box 16.4	SAS® syntax for running a preliminary multilevel analysis with one PV	239
Box 16.5	SAS® output for fixed parameters in the multilevel model.....	239
Box 16.6	SAS® syntax for running multilevel models with the PROC_MIXED_PV macro	242
<hr/>		
Box 17.1	SAS® macro of PROC_MEANS_NO_PV.sas.....	250
Box 17.2	SAS® macro of PROC_MEANS_PV.sas.....	253
Box 17.3	SAS® macro of PROC_FREQ_NO_PV.sas.....	256
Box 17.4	SAS® macro of PROC_FREQ_PV.sas.....	259
Box 17.5	SAS® macro of PROC_REG_NO_PV.sas.....	263
Box 17.6	SAS® macro of PROC_REG_PV.sas.....	266
Box 17.7	SAS® macro of PROC_CORR_NO_PV.sas.....	270
Box 17.8	SAS® macro of PROC_CORR_PV.sas.....	273
Box 17.9	SAS® macro of PROC_DIF_NO_PV.sas	276
Box 17.10	SAS® macro of PROC_DIF_PV.sas	279
Box 17.11	SAS® macro of QUARTILE_PV.sas	282
Box 17.12	SAS® macro of RELATIVE_RISK_NO_PV.sas.....	288
Box 17.13	SAS® macro of RELATIVE_RISK_PV.sas.....	291
Box 17.14	SAS® macro of EFFECT_SIZE_NO_PV.sas	296
Box 17.15	SAS® macro of EFFECT_SIZE_PV.sas.....	298
Box 17.16	SAS® macro of PROC_MIXED_NO_PV.sas.....	301
Box 17.17	SAS® macro of PROC_MIXED_PV.sas	306
<hr/>		
Box A1.1	Descriptive statistics of background and explanatory variables.....	318
Box A1.2	Background model for student performance.....	319
Box A1.3	Final net combined model for student performance.....	320
Box A1.4	Background model for the impact of socio-economic background.....	321
Box A1.5	Model of the impact of socio-economic background: “school resources” module	322
Box A1.6	Model of the impact of socio-economic background: “accountability practices” module	323
Box A1.7	Final combined model for the impact of socio-economic background.....	323

LIST OF FIGURES

Figure 1.1	Relationship between social and academic segregations.....	27
Figure 1.2	Relationship between social segregation and the correlation between science performance and student HISEI	27
Figure 1.3	Conceptual grid of variable types.....	29
Figure 1.4	Two-dimensional matrix with examples of variables collected or available from other sources	30
<hr/>		
Figure 2.1	Science mean performance in OECD countries (PISA 2006).....	38
Figure 2.2	Gender differences in reading in OECD countries (PISA 2000).....	38
Figure 2.3	Regression coefficient of ESCS on mathematic performance in OECD countries (PISA 2003).....	39
Figure 2.4	Design effect on the country mean estimates for science performance and for ESCS in OECD countries (PISA 2006)	42
Figure 2.5	Simple random sample and unbiased standard errors of ESCS on science performance in OECD countries (PISA 2006)	43

Figure 4.1	Distribution of the results of 36 students.....	60
Figure 4.2	Sampling variance distribution of the mean.....	62
Figure 5.1	Probability of success for two high jumpers by height (dichotomous).....	82
Figure 5.2	Probability of success for two high jumpers by height (continuous).....	83
Figure 5.3	Probability of success to an item of difficulty zero as a function of student ability.....	83
Figure 5.4	Student score and item difficulty distributions on a Rasch continuum.....	86
Figure 5.5	Response pattern probabilities for the response pattern (1, 1, 0, 0).....	88
Figure 5.6	Response pattern probabilities for a raw score of 1.....	89
Figure 5.7	Response pattern probabilities for a raw score of 2.....	90
Figure 5.8	Response pattern probabilities for a raw score of 3.....	90
Figure 5.9	Response pattern likelihood for an easy test and a difficult test.....	91
Figure 5.10	Rasch item anchoring.....	92
Figure 6.1	Living room length expressed in integers.....	96
Figure 6.2	Real length per reported length.....	97
Figure 6.3	A posterior distribution on a test of six items.....	98
Figure 6.4	EAP estimators.....	99
Figure 8.1	A two-dimensional distribution.....	127
Figure 8.2	Axes for two-dimensional normal distributions.....	127
Figure 13.1	Trend indicators in PISA 2000, PISA 2003 and PISA 2006.....	179
Figure 14.1	Percentage of schools by three school groups (PISA 2003).....	198
Figure 15.1	Simple linear regression analysis versus multilevel regression analysis.....	205
Figure 15.2	Graphical representation of the between-school variance reduction.....	215
Figure 15.3	A random multilevel model.....	216
Figure 15.4	Change in the between-school residual variance for a fixed and a random model.....	218
Figure 16.1	Relationship between the segregation index of students' expected occupational status and the segregation index of student performance in reading (PISA 2000).....	244
Figure 16.2	Relationship between the segregation index of students' expected occupational status and the correlation between HISEI and students' expected occupational status.....	245

LIST OF TABLES

Table 1.1	Participating countries/economies in PISA 2000, PISA 2003, PISA 2006 and PISA 2009.....	21
Table 1.2	Assessment domains covered by PISA 2000, PISA 2003 and PISA 2006.....	22
Table 1.3	Correlation between social inequities and segregations at schools for OECD countries.....	28
Table 1.4	Distribution of students per grade and per ISCED level in OECD countries (PISA 2006).....	31
Table 2.1	Design effect and type I errors.....	41
Table 2.2	Mean estimates and standard errors.....	45



Table 2.3	Standard deviation estimates and standard errors.....	45
Table 2.4	Correlation estimates and standard errors.....	45
Table 2.5	ESCS regression coefficient estimates and standard errors.....	46
<hr/>		
Table 3.1	Height and weight of ten persons	52
Table 3.2	Weighted and unweighted standard deviation estimate	52
Table 3.3	School, within-school, and final probability of selection and corresponding weights for a two-stage, simple random sample with the first-stage units being schools of equal size.....	54
Table 3.4	School, within-school, and final probability of selection and corresponding weights for a two-stage, simple random sample with the first-stage units being schools of unequal size	54
Table 3.5	School, within-school, and final probability of selection and corresponding weights for a simple and random sample of schools of unequal size (smaller schools)	55
Table 3.6	School, within-school, and final probability of selection and corresponding weights for a simple and random sample of schools of unequal size (larger schools)	55
Table 3.7	School, within-school, and final probability of selection and corresponding weights for PPS sample of schools of unequal size	56
Table 3.8	Selection of schools according to a PPS and systematic procedure.....	57
<hr/>		
Table 4.1	Description of the 630 possible samples of 2 students selected from 36 students, according to their mean.....	61
Table 4.2	Distribution of all possible samples with a mean between 8.32 and 11.68.....	63
Table 4.3	Distribution of the mean of all possible samples of 4 students out of a population of 36 students.....	64
Table 4.4	Between-school and within-school variances on the mathematics scale in PISA 2003.....	67
Table 4.5	Current status of sampling errors.....	67
Table 4.6	Between-school and within-school variances, number of participating schools and students in Denmark and Germany in PISA 2003	68
Table 4.7	The Jackknives replicates and sample means.....	70
Table 4.8	Values on variables X and Y for a sample of ten students.....	71
Table 4.9	Regression coefficients for each replicate sample.....	71
Table 4.10	The Jackknife replicates for unstratified two-stage sample designs.....	72
Table 4.11	The Jackknife replicates for stratified two-stage sample designs.....	73
Table 4.12	Replicates with the Balanced Repeated Replication method.....	74
Table 4.13	The Fay replicates	75
<hr/>		
Table 5.1	Probability of success when student ability equals item difficulty.....	84
Table 5.2	Probability of success when student ability is less than the item difficulty by 1 unit.....	84
Table 5.3	Probability of success when student ability is greater than the item difficulty by 1 unit	84
Table 5.4	Probability of success when student ability is less than the item difficulty by 2 units	85
Table 5.5	Probability of success when student ability is greater than the item difficulty by 2 units.....	85
Table 5.6	Possible response pattern for a test of four items.....	87
Table 5.7	Probability for the response pattern (1, 1, 0, 0) for three student abilities.....	87
Table 5.8	Probability for the response pattern (1, 0) for two students of different ability in an incomplete test design.....	91
Table 5.9	PISA 2003 test design	93

Table 6.1	Structure of the simulated data.....	100
Table 6.2	Means and variances for the latent variables and the different student ability estimators.....	100
Table 6.3	Percentiles for the latent variables and the different student ability estimators.....	101
Table 6.4	Correlation between HISEI, gender and the latent variable, the different student ability estimators.....	101
Table 6.5	Between- and within-school variances.....	102
<hr/>		
Table 7.1	HISEI mean estimates.....	107
Table 7.2	Squared differences between replicate estimates and the final estimate.....	108
Table 7.3	Output data file exercise1 from Box 7.2.....	111
Table 7.4	Available statistics with the PROC_MEANS_NO_PV macro.....	111
Table 7.5	Output data file exercise2 from Box 7.3.....	112
Table 7.6	Output data file exercise3 from Box 7.4.....	112
Table 7.7	Percentage of girls for the final and replicate weights and squared differences.....	113
Table 7.8	Output data file exercise4 from Box 7.5.....	114
Table 7.9	Output data file exercise5 from Box 7.6.....	115
Table 7.10	Output data file exercise6 from Box 7.7.....	116
Table 7.11	Output data file exercise6_criteria from Box 7.7.....	117
Table 7.12	Output data file exercise7 from Box 7.8.....	117
<hr/>		
Table 8.1	The 405 mean estimates.....	120
Table 8.2	Mean estimates and their respective sampling variances on the science scale for Belgium (PISA 2006).....	121
Table 8.3	Output data file exercise6 from Box 8.2.....	123
Table 8.4	Output data file exercise7 from Box 8.3.....	123
Table 8.5	The 450 regression coefficient estimates.....	125
Table 8.6	HISEI regression coefficient estimates and their respective sampling variance on the science scale in Belgium after accounting for gender (PISA 2006).....	125
Table 8.7	Output data file exercise8 from Box 8.5.....	125
Table 8.8	Output data file exercise9 from Box 8.6.....	126
Table 8.9	Correlation between the five plausible values for each domain, mathematics/quantity and mathematics/space and shape.....	128
Table 8.10	The five correlation estimates between mathematics/quantity and mathematics/space and shape and their respective sampling variance.....	129
Table 8.11	Standard deviations for mathematics scale using the correct method (plausible values) and by averaging the plausible values at the student level (pseudo-EAP) (PISA 2003).....	131
Table 8.12	Unbiased shortcut for a population estimate and its standard error.....	132
Table 8.13	Standard errors from the full and shortcut computation (PISA 2006).....	132
<hr/>		
Table 9.1	The 405 percentage estimates for a particular proficiency level.....	138
Table 9.2	Estimates and sampling variances per proficiency level in science for Germany (PISA 2006).....	139
Table 9.3	Final estimates of the percentage of students, per proficiency level, in science and its standard errors for Germany (PISA 2006).....	139
Table 9.4	Output data file exercise6 from Box 9.3.....	140
Table 9.5	Output data file exercise7 from Box 9.4.....	140
Table 9.6	Mean estimates and standard errors for self-efficacy in mathematics per proficiency level (PISA 2003).....	143
Table 9.7	Output data file exercise8 from Box 9.6.....	143



Table 10.1	Percentage of students per grade and ISCED level, by country (PISA 2006)	146
Table 10.2	Output data file exercise1 from Box 10.3	150
Table 10.3	Output data file exercise2 from Box 10.3	150
Table 11.1	Output data file exercise1 from Box 11.1	155
Table 11.2	Mean estimates for the final and 80 replicate weights by gender (PISA 2003)	155
Table 11.3	Difference in estimates for the final weight and 80 replicate weights between females and males (PISA 2003)	157
Table 11.4	Output data file exercise2 from Box 11.2	158
Table 11.5	Output data file exercise3 from Box 11.3	159
Table 11.6	Gender difference estimates and their respective sampling variances on the mathematics scale (PISA 2003)	159
Table 11.7	Output data file exercise4 from Box 11.4	160
Table 11.8	Gender differences on the mathematics scale, unbiased standard errors and biased standard errors (PISA 2003)	161
Table 11.9	Gender differences in mean science performance and in standard deviation for science performance (PISA 2006)	161
Table 11.10	Regression coefficient of HISEI on the science performance for different models (PISA 2006)	163
Table 11.11	Cross tabulation of the different probabilities	163
Table 12.1	Regression coefficients of the index of instrumental motivation in mathematics on mathematic performance in OECD countries (PISA 2003)	169
Table 12.2	Output data file exercise1 from Box 12.1	170
Table 12.3	Output data file exercise2 from Box 12.2	171
Table 12.4	Difference between the country mean scores in mathematics and the OECD total and average (PISA 2003)	174
Table 13.1	Trend indicators between PISA 2000 and PISA 2003 for HISEI, by country	180
Table 13.2	Linking error estimates	182
Table 13.3	Mean performance in reading by gender in Germany	184
Table 14.1	Distribution of the questionnaire index of cultural possession at home in Luxembourg (PISA 2006)	188
Table 14.2	Output data file exercise1 from Box 14.1	190
Table 14.3	Labels used in a two-way table	190
Table 14.4	Distribution of 100 students by parents' marital status and grade repetition	191
Table 14.5	Probabilities by parents' marital status and grade repetition	191
Table 14.6	Relative risk for different cutpoints	191
Table 14.7	Output data file exercise2 from Box 14.2	193
Table 14.8	Mean and standard deviation for the student performance in reading by gender, gender difference and effect size (PISA 2006)	195
Table 14.9	Output data file exercise4 from Box 14.5	197
Table 14.10	Output data file exercise5 from Box 14.5	197
Table 14.11	Mean of the residuals in mathematics performance for the bottom and top quarters of the PISA index of economic, social and cultural status, by school group (PISA 2003)	199

Table 15.1	Between- and within-school variance estimates and intraclass correlation (PISA 2006).....	209
Table 15.2	Output data file “ranparm1” from Box 15.3.....	212
Table 15.3	Output data file “fixparm3” from Box 15.6.....	217
Table 15.4	Output data file “ranparm3” from Box 15.6.....	217
Table 15.5	Variance/covariance estimates before and after centering.....	219
Table 15.6	Output data file of the fixed parameters file.....	221
Table 15.7	Average performance and percentage of students by student immigrant status and by type of school.....	223
Table 15.8	Variables for the four groups of students.....	223
Table 15.9	Comparison of the regression coefficient estimates and their standard errors in Belgium (PISA 2006).....	224
Table 15.10	Comparison of the variance estimates and their respective standard errors in Belgium (PISA 2006).....	225
Table 15.11	Three-level regression analyses.....	226
Table 16.1	Differences between males and females in the standard deviation of student performance (PISA 2000).....	234
Table 16.2	Distribution of the gender differences (males – females) in the standard deviation of the student performance.....	234
Table 16.3	Gender difference on the PISA combined reading scale for the 5 th , 10 th , 90 th and 95 th percentiles (PISA 2000).....	235
Table 16.4	Gender difference in the standard deviation for the two different item format scales in reading (PISA 2000).....	236
Table 16.5	Random and fixed parameters in the multilevel model with student and school socio-economic background.....	237
Table 16.6	Random and fixed parameters in the multilevel model with socio-economic background and grade retention at the student and school levels.....	241
Table 16.7	Segregation indices and correlation coefficients by country (PISA 2000).....	243
Table 16.8	Segregation indices and correlation coefficients by country (PISA 2006).....	244
Table 16.9	Country correlations (PISA 2000).....	245
Table 16.10	Country correlations (PISA 2006).....	246
Table 17.1	Synthesis of the 17 SAS® macros.....	249
Table A2.1	Cluster rotation design used to form test booklets for PISA 2006.....	324
Table A12.1	Mapping of ISCED to accumulated years of education.....	449
Table A12.2	ISCO major group white-collar/blue-collar classification.....	451
Table A12.3	ISCO occupation categories classified as science-related occupations.....	451
Table A12.4	Household possessions and home background indices.....	455
Table A12.5	Factor loadings and internal consistency of ESCS 2006 in OECD countries.....	465
Table A12.6	Factor loadings and internal consistency of ESCS 2006 in partner countries/economies.....	466



User's Guide

Preparation of data files

All data files (in text format) and the SAS® control files are available on the PISA website (www.pisa.oecd.org).

SAS® users

By running the SAS® control files, the PISA data files are created in the SAS® format. Before starting analysis, assigning the folder in which the data files are saved as a SAS® library.

For example, if the PISA 2000 data files are saved in the folder of "c:\pisa2000\data\", the PISA 2003 data files are in "c:\pisa2003\data\", and the PISA 2006 data files are in "c:\pisa2006\data\", the following commands need to be run to create SAS® libraries:

```
libname PISA2000 "c:\pisa2000\data\" ;  
libname PISA2003 "c:\pisa2003\data\" ;  
libname PISA2006 "c:\pisa2006\data\" ;  
run;
```

SAS® syntax and macros

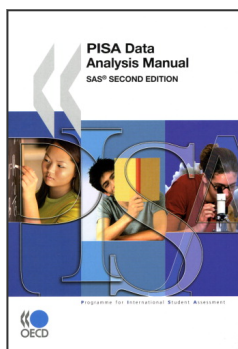
All syntaxes and macros in this manual can be copied from the PISA website (www.pisa.oecd.org). The 17 SAS® macros presented in Chapter 17 need to be saved under "c:\pisa\macro\", before starting analysis. Each chapter of the manual contains a complete set of syntaxes, which must be done sequentially, for all of them to run correctly, within the chapter.

Rounding of figures

In the tables and formulas, figures were rounded to a convenient number of decimal places, although calculations were always made with the full number of decimal places.

Country abbreviations used in this manual

AUS	Australia	FRA	France	MEX	Mexico
AUT	Austria	GBR	United Kingdom	NLD	Netherlands
BEL	Belgium	GRC	Greece	NOR	Norway
CAN	Canada	HUN	Hungary	NZL	New Zealand
CHE	Switzerland	IRL	Ireland	POL	Poland
CZE	Czech Republic	ISL	Iceland	PRT	Portugal
DEU	Germany	ITA	Italy	SVK	Slovak Republic
DNK	Denmark	JPN	Japan	SWE	Sweden
ESP	Spain	KOR	Korea	TUR	Turkey
FIN	Finland	LUX	Luxembourg	USA	United States



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