## 3. Descriptive Inference II (Flipped)

DS-GA 1015, Text as Data Arthur Spirling

Feb 23, 2021

# Housekeeping

### Housekeeping

HW 1 out tonight (deadline: two weeks). Turn in an RMarkdown book. Note the academic honesty policy!



9



Our fundamental unit of text analysis is the document term matrix.



Our fundamental unit of text analysis is the document term matrix.

We can compare documents using various distance measures and metrics.



Our fundamental unit of text analysis is the document term matrix.

We can compare documents using various distance measures and metrics.

now cover some more descriptive measures, dealing with diversity, complexity and style of content.



Our fundamental unit of text analysis is the document term matrix.

We can compare documents using various distance measures and metrics.

now cover some more descriptive measures, dealing with diversity, complexity and style of content.

and think seriously about the nature of the sampling process that produces the texts we see,

□ ト 4 個 ト 4 直 ト 4 直 ト 9 へ ○



Our fundamental unit of text analysis is the document term matrix.

We can compare documents using various distance measures and metrics.

now cover some more descriptive measures, dealing with diversity, complexity and style of content.

and think seriously about the nature of the sampling process that produces the texts we see, and what to do about it.

# Distinctive terms ( $\chi^2$ ): Democratic Debates

# Distinctive terms ( $\chi^2$ ): Democratic Debates



Some of the more distinctive words and phrases this #DemDebate

docs	turn_the_page	billionaires	diverse	mr_trump	zero	busted_my_neck
BIDEN	0	1	0	0	1	1
BUTTIGIEG	5	0	0	0	0	0
KLOBUCHAR	0	0	0	0	0	6
SANDERS	0	4	0	1	0	6
STEYER	0	0	5	8	0	0
WARREN	0	6	0	0	0	0
YANG	0	0	0	0	7	0

11:04 PM - Feb 7, 2020 - Twitter Web App

# Recap

# Recap

What is the TTR? What does it tell us?

### Recap

What is the TTR? What does it tell us?

There is some evidence that it (initially) *falls* as babies learn to speak. Why?

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

and in practice, choose that given TTR value to be 0.72.

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

and in practice, choose that given TTR value to be 0.72.

so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below.

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

and in practice, choose that given TTR value to be 0.72.

so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below. Once reached,

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

and in practice, choose that given TTR value to be 0.72.

so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below. Once reached, consider new segment and record number of words required to obtain  $TTR \leq 0.72$  again.

Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

def "the mean length of sequential word strings in a text that maintain a given TTR value"

and in practice, choose that given TTR value to be 0.72.

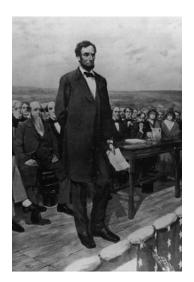
so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below. Once reached, consider new segment and record number of words required to obtain  $TTR \leq 0.72$  again. Repeat until end of text.

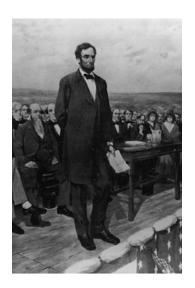
Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

- def "the mean length of sequential word strings in a text that maintain a given TTR value"
- and in practice, choose that given TTR value to be 0.72.
  - so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below. Once reached, consider new segment and record number of words required to obtain  $TTR \leq 0.72$  again. Repeat until end of text. Allowances made for various very short segments and remainders.

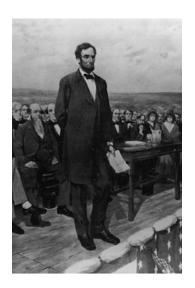
Measure of Textual Lexical Diversity, MTLD (McCarthy and Jarvis, 2010).

- def "the mean length of sequential word strings in a text that maintain a given TTR value"
- and in practice, choose that given TTR value to be 0.72.
  - so starting at beginning of text, go word-by-word and record number of words before hitting TTR= 0.72 or below. Once reached, consider new segment and record number of words required to obtain  $TTR \leq 0.72$  again. Repeat until end of text. Allowances made for various very short segments and remainders.
  - → if text is highly diverse, be able to maintain given threshold for longer (on average) and thus mean number of words will be higher.





...that we here highly resolve that these dead shall not have died in vain—that this nation, under God, shall have a new birth of freedom—and that government of the people, by the people, for the people, shall not perish from the earth.



...that we here highly resolve that these dead shall not have died in vain—that this nation, under God, shall have a new birth of freedom—and that government of the people, by the people, for the people, shall not perish from the earth.

of (TTR=1.00 because this type has appeared once)

of (TTR=1.00 because this type has appeared once) the (1.00)

of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00)

of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00) by (1.00)

of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00) by (1.00) the ( $\frac{4}{5}$  = 0.80)

of the people, by the people, for the people,

of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00) by (1.00) the  $(\frac{4}{5} = 0.80)$  people  $(\frac{4}{6} = 0.67)$  for (0.714) the (0.625) people (0.556)

February 23, 2021

```
of the people, by the people, for the people,
```

```
of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00) by (1.00) the (\frac{4}{5} = 0.80) people (\frac{4}{6} = 0.67) for (0.714) the (0.625) people (0.556)
```

```
of (1.00) the (1.00) people (1.00) by (1.00) the (0.80) people (0.67) || for (0.714) the (.625) people (0.556)
```

```
of the people, by the people, for the people,
```

```
of (TTR=1.00 because this type has appeared once) the (1.00) people (1.00) by (1.00) the (\frac{4}{5} = 0.80) people (\frac{4}{6} = 0.67) for (0.714) the (0.625) people (0.556)
```

- of (1.00) the (1.00) people (1.00) by (1.00) the (0.80) people (0.67)
- || for (0.714) the (.625) people (0.556)
- || for (1.00) the (1.00) people (1.00)...

Gibson, 1998 "Linguistic complexity: locality of syntactic dependencies" ( $\sim 3000$  cites)

Gibson, 1998 "Linguistic complexity: locality of syntactic dependencies" ( $\sim 3000$  cites)

 $\rightarrow$  complexity is about "memory cost associated with keeping track of obligatory syntactic requirements":

Gibson, 1998 "Linguistic complexity: locality of syntactic dependencies" ( $\sim$  3000 cites)

→ complexity is about "memory cost associated with keeping track of obligatory syntactic requirements": so, longer reader has to keep idea/entity in mind before confirming its relationship to another, the harder the text.

Gibson, 1998 "Linguistic complexity: locality of syntactic dependencies" ( $\sim 3000$  cites)

→ complexity is about "memory cost associated with keeping track of obligatory syntactic requirements": so, longer reader has to keep idea/entity in mind before confirming its relationship to another, the harder the text.

"The reporter who the senator attacked admitted the error" is harder than "The reporter who attacked the senator admitted the error" because less obvious to whom 'who' refers.

Restoration of national income, which shows continuing gains for the third successive year, supports the normal and logical policies under which agriculture and industry are returning to full activity. Under these policies we approach a balance of the national budget. National income increases; tax receipts, based on that income, increase without the levying of new taxes.

Some say my tax plan is too big. Others say it's too small. I respectfully disagree.

Restoration of national income, which shows continuing gains for the third successive year, supports the normal and logical policies under which agriculture and industry are returning to full activity. Under these policies we approach a balance of the national budget. National income increases; tax receipts, based on that income, increase without the levying of new taxes.

Some say my tax plan is too big. Others say it's too small. I respectfully disagree.

Compare these two speech segments. Which is more difficult to understand?

Restoration of national income, which shows continuing gains for the third successive year, supports the normal and logical policies under which agriculture and industry are returning to full activity. Under these policies we approach a balance of the national budget. National income increases; tax receipts, based on that income, increase without the levying of new taxes.

Some say my tax plan is too big. Others say it's too small. I respectfully disagree.

Compare these two speech segments. Which is more difficult to understand? Why: which features are important?

• Flesch (1948) suggests Flesch Reading Ease statistic

• Flesch (1948) suggests Flesch Reading Ease statistic

#### **FRE**

$$= 206.835 - 1.015 \left( \frac{\text{total words}}{\text{total sentences}} \right) - 84.6 \left( \frac{\text{total syllables}}{\text{total words}} \right)$$

• Flesch (1948) suggests Flesch Reading Ease statistic

#### **FRE**

$$= 206.835 - 1.015 \left(\frac{\text{total words}}{\text{total sentences}}\right) - 84.6 \left(\frac{\text{total syllables}}{\text{total words}}\right)$$

based on  $\hat{\beta}$ s from linear model where y= average grade level of school children who could correctly answer at least 75% of mc qs on texts.

• Flesch (1948) suggests Flesch Reading Ease statistic

#### **FRE**

$$= 206.835 - 1.015 \left(\frac{\text{total words}}{\text{total sentences}}\right) - 84.6 \left(\frac{\text{total syllables}}{\text{total words}}\right)$$

based on  $\hat{\beta}$ s from linear model where y= average grade level of school children who could correctly answer at least 75% of mc qs on texts. Scaled s.t. a document with score of 100 could be understood by fourth grader (9yo).

• Flesch (1948) suggests Flesch Reading Ease statistic

#### **FRE**

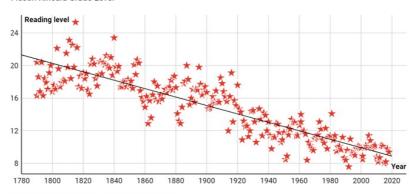
$$= 206.835 - 1.015 \left(\frac{\text{total words}}{\text{total sentences}}\right) - 84.6 \left(\frac{\text{total syllables}}{\text{total words}}\right)$$

based on  $\hat{\beta}$ s from linear model where y= average grade level of school children who could correctly answer at least 75% of mc qs on texts. Scaled s.t. a document with score of 100 could be understood by fourth grader (9yo).

What's 'wrong' with this measurement approach?

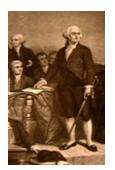
#### Reading level of State of the Union addresses, 1790-2018

Flesch-Kincaid Grade Level



Includes addresses to joint sessions of Congress

Chart: Mother Jones • Source: Guardian, American Presidency Project, Readability Formulas • Get the data





The FRE of SOTU speeches is increasing. Why might it be difficult to make readability comparisons over time?



The FRE of SOTU speeches is increasing. Why might it be difficult to make readability comparisons over time? (hint: when were the reading ease measures invented? are topics of speeches constant? were addresses always delivered the same way?)



The FRE of SOTU speeches is increasing. Why might it be difficult to make readability comparisons over time? (hint: when were the reading ease measures invented? are topics of speeches constant? were addresses always delivered the same way?)

Does the nature of the decline suggest that speeches are becoming simpler for demand (i.e. voter) or supply (i.e. leader) incentive reasons?



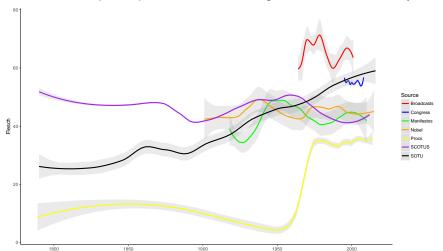
The FRE of SOTU speeches is increasing. Why might it be difficult to make readability comparisons over time? (hint: when were the reading ease measures invented? are topics of speeches constant? were addresses always delivered the same way?)

Does the nature of the decline suggest that speeches are becoming simpler for demand (i.e. voter) or supply (i.e. leader) incentive reasons? (hint: consider the smoothness/jaggedness of the decrease)

- ()

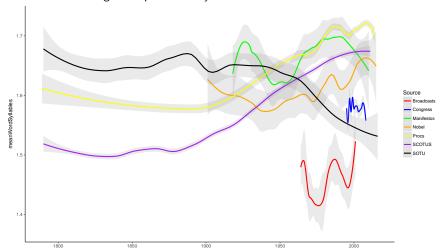
SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not.

SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not.



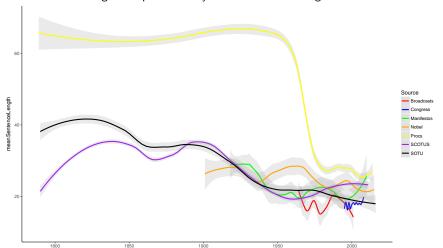
SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not. What's driving these patterns?

SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not. What's driving these patterns? Syllables?



SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not. What's driving these patterns? Syllables? Sentence length?

SOTU is simpler: is public discourse becoming 'dumbed down'? Probably not. What's driving these patterns? Syllables? Sentence length?



'Fixing' FRE: Sophistication

### 'Fixing' FRE: Sophistication

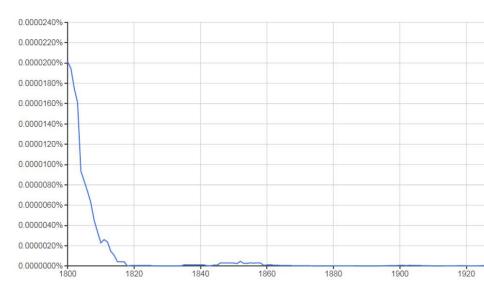
- Ask adults to make pairwise comparisons between documents: crowdsource thousands of such contests.
- Use elementary statistical model (GLM) for contest outcomes, plus ML to reduce large number of highly correlated covariates on 'right hand side'.
- Incorporate rarity in systematic way via Google Books Corpus.

## 'Fixing' FRE: Sophistication

- Ask adults to make pairwise comparisons between documents: crowdsource thousands of such contests.
- Use elementary statistical model (GLM) for contest outcomes, plus ML to reduce large number of highly correlated covariates on 'right hand side'.
- Incorporate rarity in systematic way via Google Books Corpus.
- Provide meaningful uncertainty inference estimates via bootstrapping of document-level estimates.
  - ightarrow provide better measure of political sophistication

February 23, 2021

## Cleaning ftupid: What Could Possibly Go Wrong?



In essence, they...

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

then collapse on author to get word frequencies specific to the authors

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

then collapse on author to get word frequencies specific to the authors now model these author-specific rates with Poisson and negative binomial

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

- then collapse on author to get word frequencies specific to the authors
- now model these author-specific rates with Poisson and negative binomial distributions
- use Bayes' theorem to determine the posterior probability that Hamilton (Madison) wrote a particular disputed essay for all such essays

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

- then collapse on author to get word frequencies specific to the authors
- now model these author-specific rates with Poisson and negative binomial distributions
- use Bayes' theorem to determine the posterior probability that Hamilton (Madison) wrote a particular disputed essay for all such essays
  - Q why use function words?

In essence, they...

Count word frequencies of function words (by, from, to, etc.) in the 73 essays with undisputed authorship

- then collapse on author to get word frequencies specific to the authors
- now model these author-specific rates with Poisson and negative binomial distributions
- use Bayes' theorem to determine the posterior probability that Hamilton (Madison) wrote a particular disputed essay for all such essays
  - Q why use function words? what is the motivation?

Rise of the 'professional' politician: salaried, ambitious, no non-political experience, dependent on party elites.



Rise of the 'professional' politician: salaried, ambitious, no non-political experience, dependent on party elites.



But also know partisan voting is on decline: MPs try to develop personal brands to improve Pr(re-election)



Rise of the 'professional' politician: salaried, ambitious, no non-political experience, dependent on party elites.



But also know partisan voting is on decline: MPs try to develop personal brands to improve Pr(re-election)



Related: unclear how seniority affects this.

All data is labeled:

All data is labeled: know who said what.

All data is labeled: know who said what. Question is whether machine can pinpoint you as speaker of your speech(es)

All data is labeled: know who said what. Question is whether machine can pinpoint you as speaker of your speech(es).

Intuition: you are 'interesting' if we can determine you were the author/speaker of a speech with relative high probability (on average).

All data is labeled: know who said what. Question is whether machine can pinpoint you as speaker of your speech(es).

Intuition: you are 'interesting' if we can determine you were the author/speaker of a speech with relative high probability (on average). You are 'boring' if we can't.

All data is labeled: know who said what. Question is whether machine can pinpoint you as speaker of your speech(es).

Intuition: you are 'interesting' if we can determine you were the author/speaker of a speech with relative high probability (on average). You are 'boring' if we can't.

Generalize: two directions, across all speeches, across all speakers, take average pairwise differences.

Consider posterior log-odds of authorship for speech i for speaker t vs s ( $\sim$  M&W):

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

Consider posterior log-odds of authorship for speech i for speaker t vs  $s (\sim M\&W)$ :

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

where  $x_{iv}$  is the incidence of token v in speech i.

Consider posterior log-odds of authorship for speech i for speaker t vs s ( $\sim$  M&W):

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

where  $x_{iv}$  is the incidence of token v in speech i.

Then, think about average log-odds per token (let  $n_i$  be tokens in speech i)

$$\sum_{v \in V} (x_{iv}/n_i) \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

Consider posterior log-odds of authorship for speech i for speaker t vs  $s (\sim M\&W)$ :

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

where  $x_{iv}$  is the incidence of token v in speech i.

Then, think about average log-odds per token (let  $n_i$  be tokens in speech i)

$$\sum_{v \in V} (x_{iv}/n_i) \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

Then, average over all speakers and speeches (by t).

Consider posterior log-odds of authorship for speech i for speaker t vs s ( $\sim$  M&W):

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

where  $x_{iv}$  is the incidence of token v in speech i.

Then, think about average log-odds per token (let  $n_i$  be tokens in speech i)

$$\sum_{v \in V} (x_{iv}/n_i) \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

Then, average over all speakers and speeches (by t).

Variance has closed form analytical expression.

Consider posterior log-odds of authorship for speech i for speaker t vs s ( $\sim$  M&W):

$$\sum_{v \in V} x_{iv} \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

where  $x_{iv}$  is the incidence of token v in speech i.

Then, think about average log-odds per token (let  $n_i$  be tokens in speech i)

$$\sum_{v \in V} (x_{iv}/n_i) \log \left\{ \frac{\Pr(v|t)}{\Pr(v|s)} \right\}$$

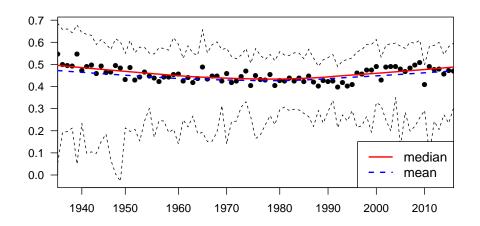
Then, average over all speakers and speeches (by t).

Variance has closed form analytical expression.

Estimation/fitting generally fast.

# Average Level of Boringness is Constant!

# Average Level of Boringness is Constant!



#### Software etc



#### Paper:

http://nyu.edu/projects/spirling/documents/ VeryBoring.pdf

#### Software:

https://github.com/leslie-huang/stylest

#### Vignette:

https://leslie-huang.github.io/stylest/









Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.







Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate).





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology,





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology, and then norms pass them by.





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology, and then norms pass them by.

Eisenstein ("Rhetorical Patterns in Legislative Speech") models discourse relations—





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology, and then norms pass them by.

Eisenstein ("Rhetorical Patterns in Legislative Speech") models discourse relations—conceptual links between units of text.





Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology, and then norms pass them by.

Eisenstein ("Rhetorical Patterns in Legislative Speech") models discourse relations—conceptual links between units of text, like 'so', 'however'—



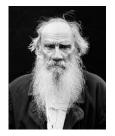


Danescu-Niculescu-Mizil et al ("Mark My Words!") show that twitter users in conversations stylistically accommodate each other (beyond topic and homophily).

e.g. tone of tentativeness is contagious.

Danescu-Niculescu-Mizil et al ("No Country for Old Members") study participants in online communities (e.g. BeerAdvocate). Two stages: users adopt community terminology, and then norms pass them by.

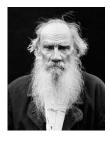
Eisenstein ("Rhetorical Patterns in Legislative Speech") models discourse relations—conceptual links between units of text, like 'so', 'however'—as function of covariates (e.g. ideology of member)







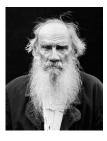






Suppose you wanted to compare the novels of Leo Tolstoy and J.D. Salinger.

1 You estimate the FRE score for *War* and *Peace* and compare it to the FRE of *The Catcher in the Rye*. Which estimate are you more confident in?





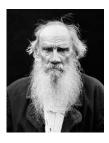
Suppose you wanted to compare the novels of Leo Tolstoy and J.D. Salinger.

1 You estimate the FRE score for *War* and *Peace* and compare it to the FRE of *The Catcher in the Rye*. Which estimate are you more confident in? Why?



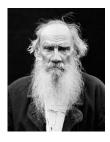


- 1 You estimate the FRE score for War and Peace and compare it to the FRE of The Catcher in the Rye. Which estimate are you more confident in? Why?
- 2 You estimate the (average) FRE scores for all their novels, respectively. Which estimate (for Tolstoy or Salinger) are you more confident in?





- 1 You estimate the FRE score for War and Peace and compare it to the FRE of The Catcher in the Rye. Which estimate are you more confident in? Why?
- 2 You estimate the (average) FRE scores for all their novels, respectively. Which estimate (for Tolstoy or Salinger) are you more confident in? Why?





- 1 You estimate the FRE score for War and Peace and compare it to the FRE of The Catcher in the Rye. Which estimate are you more confident in? Why?
- 2 You estimate the (average) FRE scores for all their novels, respectively. Which estimate (for Tolstoy or Salinger) are you more confident in? Why?

What is a standard error ?

What is a standard error ? Why is it hard to obtain for something estimated on text?

What is a standard error? Why is it hard to obtain for something estimated on text?

What is bootstrapping? What does it give us?

What is a standard error? Why is it hard to obtain for something estimated on text?

What is bootstrapping? What does it give us?

## Bootstrap Example

Have simple linear model, n = 20 of form  $y_i = \beta_0 + \beta_1 X_1 + \beta X_2 + \epsilon_i$ 

Want to know distribution of  $R^2$ , via bootstrap

so resample data (n = 20 every time), and record  $R^2$ —then plot...

()

## Bootstrap Example

Have simple linear model, n = 20 of form  $y_i = \beta_0 + \beta_1 X_1 + \beta X_2 + \epsilon_i$ 

Want to know distribution of  $R^2$ , via bootstrap

so resample data (n = 20 every time), and record  $R^2$ —then plot...

Suppose you are in a simple linear regression context and you have estimated FRE scores.

Suppose you are in a simple linear regression context and you have estimated FRE scores.

1 What is a larger threat to (causal) inference: (random) noise in the dependent variable, or (random) noise in the independent variable? Why?

Suppose you are in a simple linear regression context and you have estimated FRE scores.

- 1 What is a larger threat to (causal) inference: (random) noise in the dependent variable, or (random) noise in the independent variable? Why?
- 2 What if the goal is prediction of the expected value of Y only?