CS146 7.2 PCW (Updated)

October 24, 2019

1 Modeling 2016 US Presidential Elections

```
In [1]: from scipy import stats
    import numpy as np
    import matplotlib.pyplot as plt
    import pystan
```

1.1 Data

The electoral_votes variable is a dictionary containing the number of Electoral College votes for each state. For example

```
>>> electoral_votes['Indiana']
11
```

Data from Wikipedia: United_States_Electoral_College

The survey_results variable is a dictionary mapping from states to an array of survey results for each candidate. Each row in a survey results array represents one survey and each column represents one candidate. There are 4 columns, representing Clinton, Trump, Johnson, and Stein in that order. In the example below, Clinton got 340 votes in the first survey, Trump got 258, Johnson got 27, and Stein got 13.

Data from Wikipedia: Statewide opinion polling for the United States presidential election, 2016

```
'Colorado': 9, 'South Carolina': 9, 'Kentucky': 8, 'Louisiana': 8,
      'Connecticut': 7, 'Oklahoma': 7, 'Oregon': 7, 'Arkansas': 6, 'Iowa': 6,
      'Kansas': 6, 'Mississippi': 6, 'Nevada': 6, 'Utah': 6, 'Nebraska': 5,
      'New Mexico': 5, 'West Virginia': 5, 'Hawaii': 4, 'Idaho': 4, 'Maine': 4,
      'New Hampshire': 4, 'Rhode Island': 4, 'Alaska': 3, 'Delaware': 3,
      'District of Columbia': 3, 'Montana': 3, 'North Dakota': 3, 'South Dakota': 3,
      'Vermont': 3, 'Wyoming': 3}
survey_results = {
      'Alabama': np.array([], dtype=int).reshape(0, 4),
      'Alaska': np.array([400 * np.array([.47, .43, .07, .03]), 500 * np.array([.36, .37
      'Arizona': np.array([392 * np.array([.45, .47, .05, .02]), 550 * np.array([.39, .4'
      'Arkansas': np.array([463 * np.array([.33, .56, .04, .02]), 831 * np.array([.34, ...
      'California': np.array([401 * np.array([.58, .35, .03, .02]), 747 * np.array([.56,
      'Colorado': np.array([1150 * np.array([.45, .44, .05, .04]), 500 * np.array([.44,
      'Connecticut': np.array([1000 * np.array([.50 , .35 , .09 , .04])], dtype=int),
      'Delaware': np.array([762 * np.array([.51 , .30 , .07 , .02])], dtype=int),
      'District of Columbia': np.array([], dtype=int).reshape(0, 4),
      'Florida': np.array([1100 * np.array([.46, .50, .02, .01]), 884 * np.array([.46, .46])
      'Georgia': np.array([1250 * np.array([.45, .52, .02, .00]), 650 * np.array([.42, ...
      'Hawaii': np.array([], dtype=int).reshape(0, 4),
      'Idaho': np.array([608 * np.array([.30 , .40 , .10 , .03])], dtype=int),
      'Illinois': np.array([500 * np.array([.53, .41, .02, .00]), 600 * np.array([.45, ...
      'Indiana': np.array([1313 * np.array([.36, .44, .10, .03])], dtype=int),
      'Iowa': np.array([800 * np.array([.39 , .46 , .06 , .01]), 700 * np.array([.41 , .4
      'Kansas': np.array([624 * np.array([.38 , .49 , .07 , .01]), 581 * np.array([.36 ,
      'Kentucky': np.array([602 * np.array([.37, .54, .01, .01]), 602 * np.array([.37
      'Louisiana': np.array([603 * np.array([.35 , .49 , .07 , .02]), 625 * np.array([.36])
      'Maine': np.array([855 * np.array([.45 , .39 , .07 , .04]), 750 * np.array([.46 ,
      'Maryland': np.array([706 * np.array([.63, .27, .04, .02]), 514 * np.array([.58, .5]
      'Massachusetts': np.array([417 * np.array([.56, .26, .08, .03]), 500 * np.array([.56, .26, .08, .03]), 500 * np.array([.56, .26, .08, .08]), 500 * np.array([.56, .26, .08]), 500 * np.array([.56, .26, .08]), 500 * np.array([.56, .26]), 500 * np.array([.
      'Michigan': np.array([1200 * np.array([.47, .49, .03, .01]), 957 * np.array([.46,
      'Minnesota': np.array([656 * np.array([.49, .39, .05, .02]), 625 * np.array([.46,
      'Mississippi': np.array([], dtype=int).reshape(0, 4),
      'Missouri': np.array([750 * np.array([.41, .47, .07, .02]), 871 * np.array([.37, ...
      'Montana': np.array([590 * np.array([.27 , .43 , .07 , .02])], dtype=int),
      'Nebraska': np.array([700 * np.array([.29 , .56 , .07 , .01])], dtype=int),
      'Nevada': np.array([387 * np.array([.46 , .46 , .05 , .01]), 1158 * np.array([.45
      'New Hampshire': np.array([701 * np.array([.49 , .38 , .06 , .01]), 1000 * np.arra
      'New Jersey': np.array([678 * np.array([.51, .40, .03, .01]), 293 * np.array([.49,
      'New Mexico': np.array([8439 * np.array([.46 , .44 , .06 , .01]), 504 * np.array([
      'New York': np.array([617 * np.array([.51, .34, .05, .02]), 611 * np.array([.54, ...
      'North Carolina': np.array([1154 * np.array([.44, .49, .04, .00]), 992 * np.array(
      'North Dakota': np.array([400 * np.array([.32 , .43 , .08 , .01])], dtype=int),
      'Ohio': np.array([900 * np.array([.39, .46, .07, .03]), 1189 * np.array([.45, .46,
      'Oklahoma': np.array([], dtype=int).reshape(0, 4),
      'Oregon': np.array([504 * np.array([.41 , .34 , .04 , .02]), 608 * np.array([.46 ,
      'Pennsylvania': np.array([1220 * np.array([.46, .40, .07, .02]), 1300 * np.array([
```

```
'Rhode Island': np.array([600 * np.array([.52 , .32 , .05 , .05]), 800 * np.array(
            'South Carolina': np.array([475 * np.array([.38, .42, .06, .03]), 1247 * np.array(
            'South Dakota': np.array([], dtype=int).reshape(0, 4),
            'Tennessee': np.array([508 * np.array([.34, .44, .07, .02]), 472 * np.array([.38,
            'Texas': np.array([700 * np.array([.35, .49, .05, .04]), 679 * np.array([.40, .49,
            'Utah': np.array([500 * np.array([.24 , .33 , .05 , .03]), 1000 * np.array([.20 ,
            'Vermont': np.array([1052 * np.array([.52 , .26 , .05 , .02]), 603 * np.array([.50
            'Virginia': np.array([800 * np.array([.49, .45, .03, .01]), 1024 * np.array([.48,
            'Washington': np.array([681 * np.array([.50, .38, .04, .02]), 502 * np.array([.48,
            'West Virginia': np.array([], dtype=int).reshape(0, 4),
            'Wisconsin': np.array([500 * np.array([.44, .38, .07, .02]), 1190 * np.array([.46,
            'Wyoming': np.array([722 * np.array([.20 , .58 , .09 , .02]), 402 * np.array([.19
       }
        states = sorted(survey_results.keys())
        print('Modeling', len(states), 'states with', sum(electoral_votes[s] for s in states),
Modeling 51 states with 538 electoral college votes
In [3]: stan_code = '''
        data {
            int S; // Number of surveys
            int C; // Number of candidates
            int survey results[S, C]; // Number of votes for each candidate in each survey
            real cauchy_location; // Prior hyperparameters for half-Cauchy over alpha
            real cauchy_scale;
        }
       parameters {
            vector<lower=0>[C] alpha;
            simplex[C] p[S]; // One probability vector for each survey
        }
       model {
            alpha ~ cauchy(cauchy_location, cauchy_scale);
            for (i in 1:S) {
                p[i] ~ dirichlet(alpha);
                survey_results[i] ~ multinomial(p[i]);
            }
        }
        1.1.1
        stan_model = pystan.StanModel(model_code=stan_code)
```

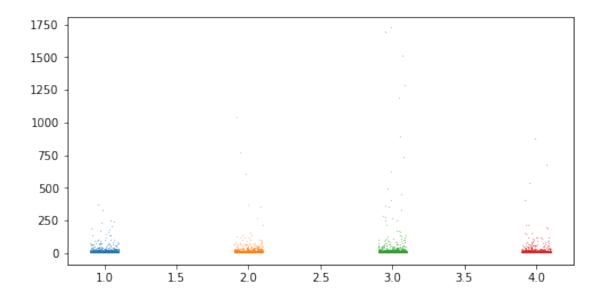
In [4]: # Sample results for all states

INFO:pystan:COMPILING THE C++ CODE FOR MODEL anon_model_a89b9d288c9c4fecf50d2e6275e90c2e NOW.

```
print('Posterior samples and 95% confidence intervals for each state\n')
results = {}
for state in states:
    data = {
        'S': survey_results[state].shape[0],
        'survey_results': survey_results[state],
        'cauchy_location': 0,
        'cauchy_scale': 1}
    results[state] = stan_model.sampling(data=data)
    samples = results[state].extract()
    print(state)
    print(np.percentile(samples['alpha'], [2.5, 97.5], axis=0))
    plt.figure(figsize=(8,4))
    for i in range(4):
        plt.plot(stats.uniform.rvs(loc=i+1-0.1, scale=0.2, size=4000), samples['alpha']
    plt.show()
```

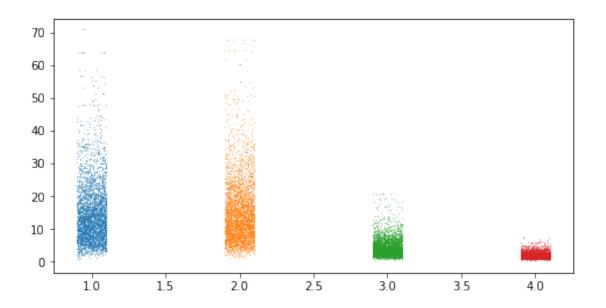
Posterior samples and 95% confidence intervals for each state

Alabama



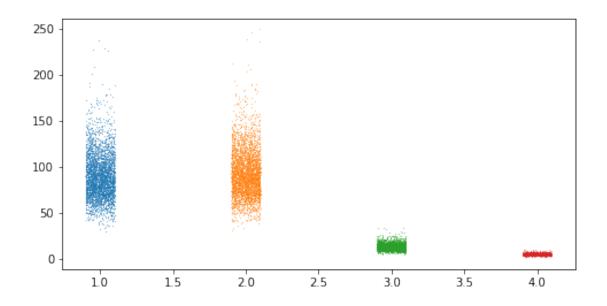
WARNING:pystan:4 of 4000 iterations ended with a divergence (0.1 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Alaska



Arizona

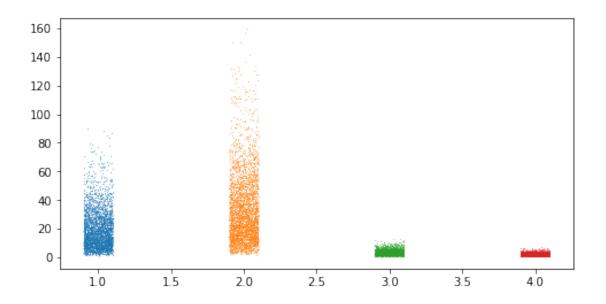
[[49.06207848 51.44879017 6.55407642 1.9175871] [141.32400241 146.32183992 19.25651578 5.71397806]]



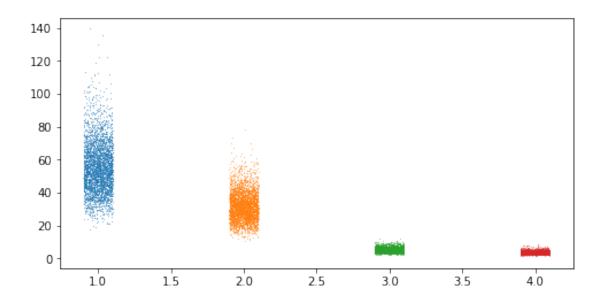
WARNING:pystan:24 of 4000 iterations ended with a divergence (0.6 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Arkansas

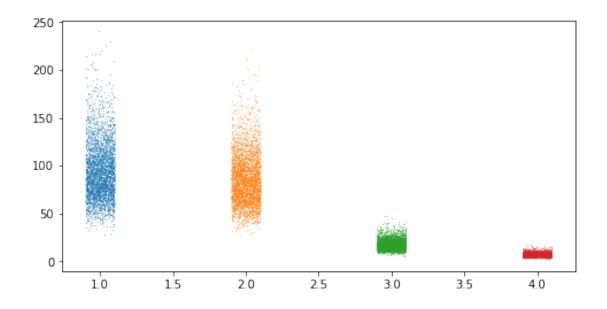
[[2.38054824 4.11534323 0.44838565 0.31734287] [52.26380095 91.17927265 6.92614309 3.49335928]]



California [[29.59305969 17.09342303 2.48676108 1.61356474] [87.99094145 50.46919586 7.64177378 4.92356348]]

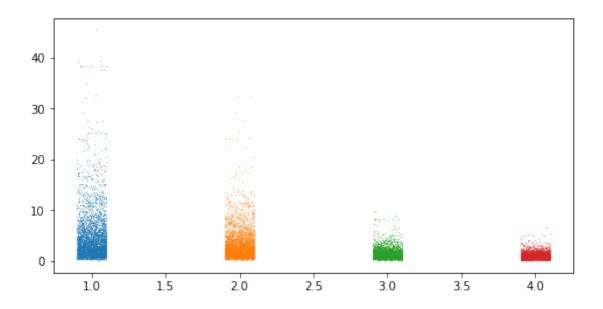


Colorado [[48.08543187 43.87947667 8.69726229 3.08441528] [161.46554112 147.18362857 29.79416077 10.13537687]]



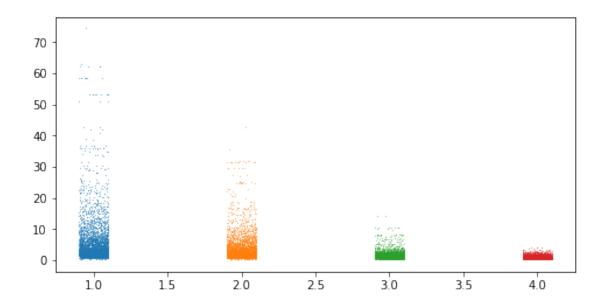
WARNING:pystan:2 of 4000 iterations ended with a divergence (0.05 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Connecticut

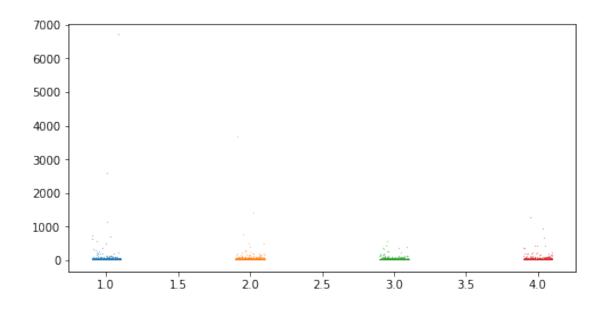


WARNING:pystan:33 of 4000 iterations ended with a divergence (0.825 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

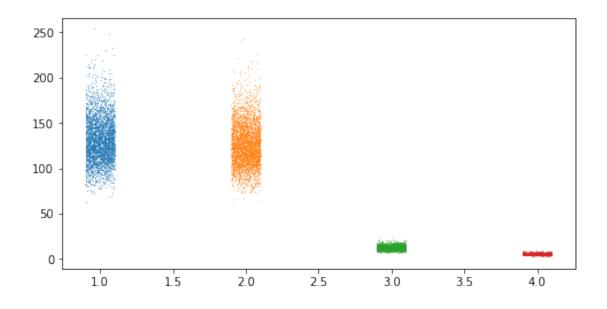
Delaware



District of Columbia [[0.03590147 0.04333459 0.04184546 0.03824849] [25.11034243 26.45206963 20.83811867 27.9236798]]

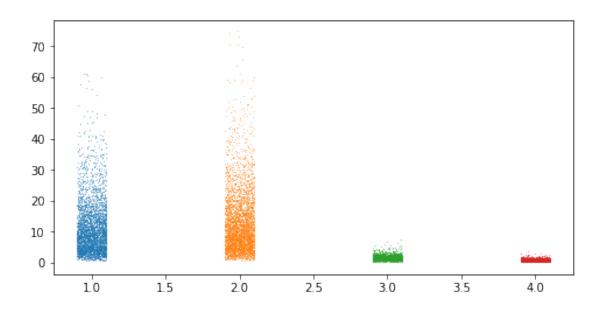


Florida [[87.79643229 84.95080084 7.61913547 2.82914217] [182.9782196 175.29481991 15.85255596 6.02654406]]

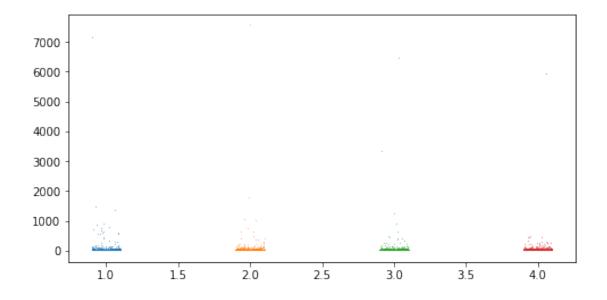


WARNING:pystan:12 of 4000 iterations ended with a divergence (0.3 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

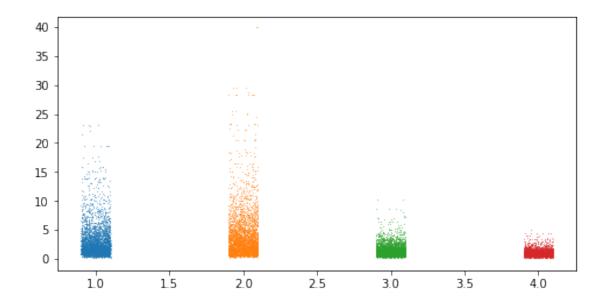
Georgia



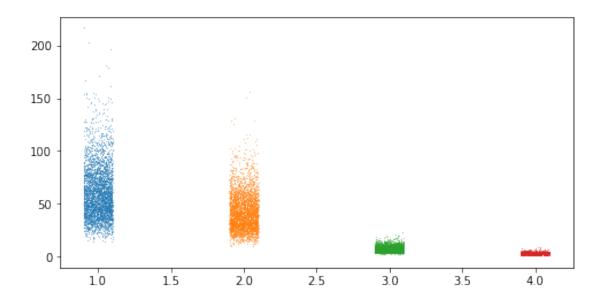
Hawaii [[3.95841663e-02 3.68346394e-02 4.00837799e-02 2.75750191e-02] [2.63960997e+01 2.57822773e+01 2.24535635e+01 3.45070635e+01]]



WARNING:pystan:7 of 4000 iterations ended with a divergence (0.175 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

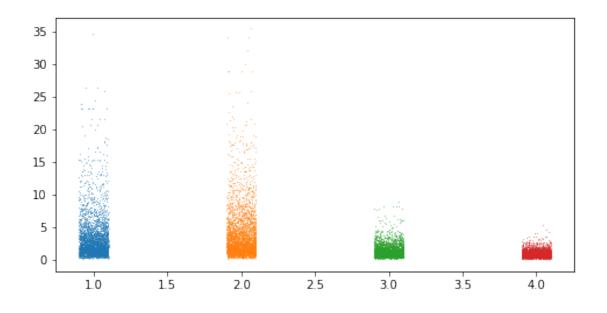


Illinois [[24.23858002 16.98500041 2.56521626 0.78554429] [115.69482715 81.84921086 12.40963752 4.01624294]]

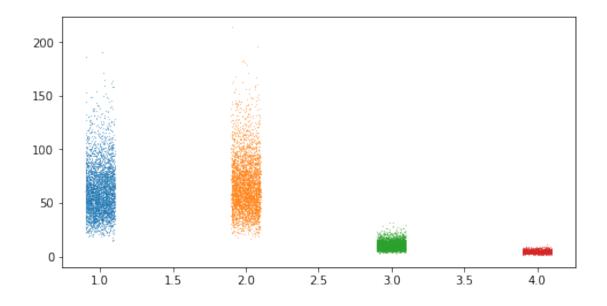


WARNING:pystan:4 of 4000 iterations ended with a divergence (0.1 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Indiana
[[0.32203206 0.33341565 0.14017555 0.09459214]
[11.55025069 13.64499177 3.48498192 2.06450516]]



Iowa [[26.09902658 28.29086395 4.14776897 1.39593775] [116.99031042 125.93615672 19.01007808 6.22546918]]

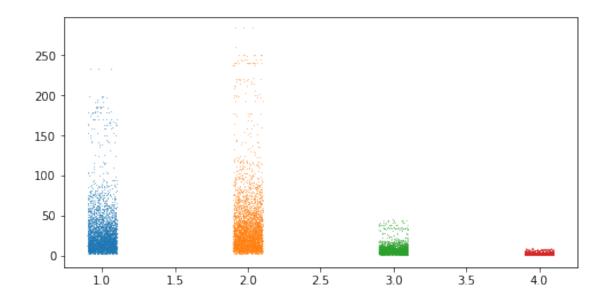


WARNING:pystan:82 of 4000 iterations ended with a divergence (2.05 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Kansas [[2.6697565 3.57087371 0.6

0.66924233 0.28771764]

[103.34446766 139.7189639 21.73241017 5.02336989]]

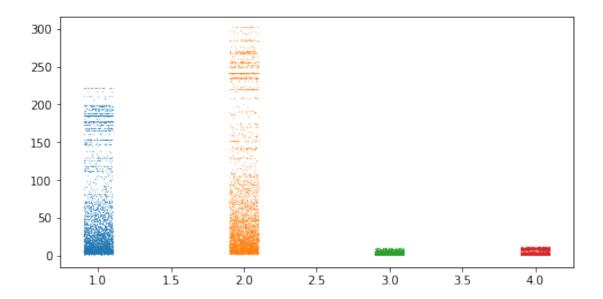


WARNING:pystan:n_eff / iter below 0.001 indicates that the effective sample size has likely bewarning:pystan:Rhat above 1.1 or below 0.9 indicates that the chains very likely have not mixed WARNING:pystan:795 of 4000 iterations ended with a divergence (19.9 %).

WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Kentucky

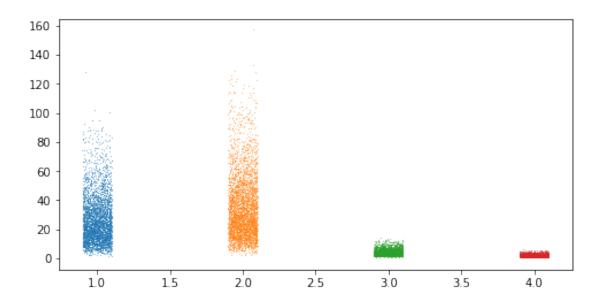
[[1.23647513e+00 1.63376687e+00 1.73507652e-01 1.76545954e-01] [1.93426457e+02 2.68674289e+02 7.13324477e+00 9.17744816e+00]]



WARNING:pystan:21 of 4000 iterations ended with a divergence (0.525 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

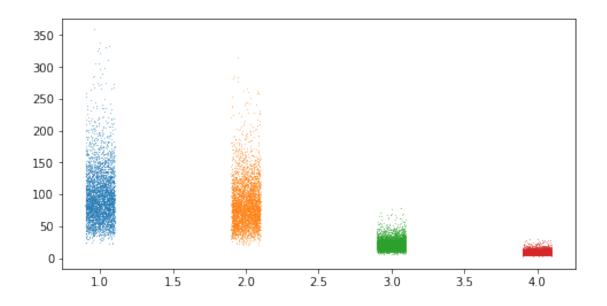
Louisiana

[[5.11319063 7.04786514 0.76669579 0.3680796] [66.84109109 91.54774659 8.72874409 3.29485536]]



WARNING:pystan:3 of 4000 iterations ended with a divergence (0.075 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

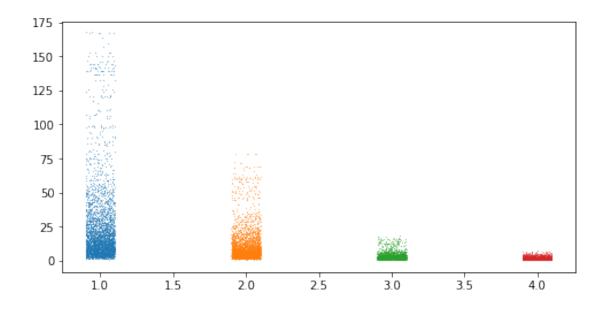
Maine
[[38.22660319 33.32662796 8.20196856 3.10574987]
[196.24497888 169.13371153 43.04947 15.87877814]]



WARNING:pystan:Rhat above 1.1 or below 0.9 indicates that the chains very likely have not mixed WARNING:pystan:124 of 4000 iterations ended with a divergence (3.1 %).

WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

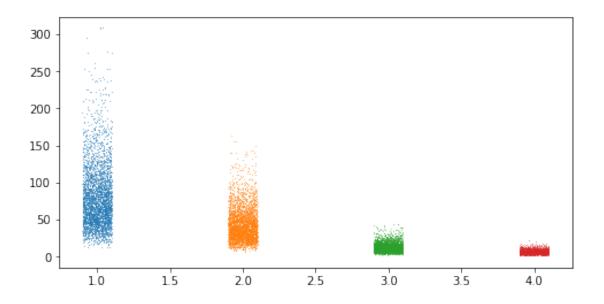
Maryland



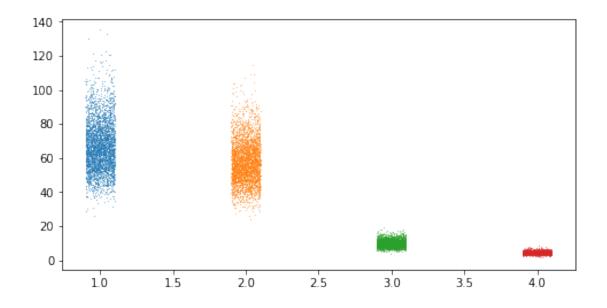
WARNING:pystan:2 of 4000 iterations ended with a divergence (0.05 %).

WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Massachusetts



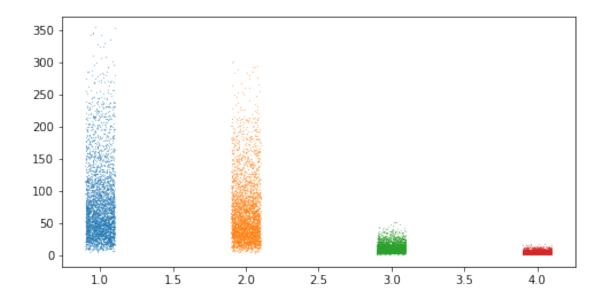
Michigan [[42.5172594 36.30309696 5.75078987 2.32581496] [97.08753655 84.21683415 13.61333722 5.37687619]]



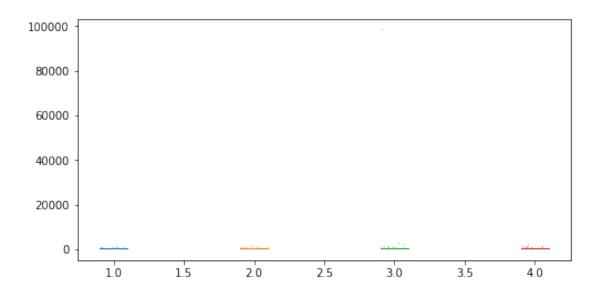
WARNING:pystan:51 of 4000 iterations ended with a divergence (1.27 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Minnesota

[[12.77295409 10.74353027 1.59184736 0.62526503] [230.20036291 191.80265102 28.50571998 9.18673605]]

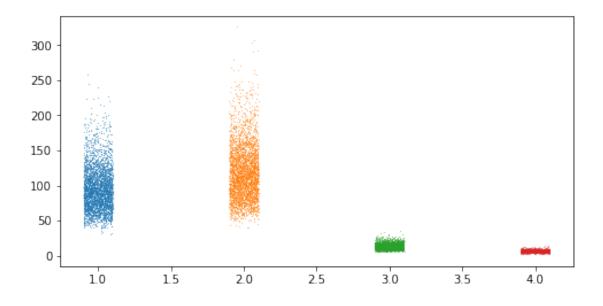


Mississippi [[0.03569364 0.04248256 0.03447347 0.04568398] [21.9339737 30.1450285 23.93079315 21.3823139]]



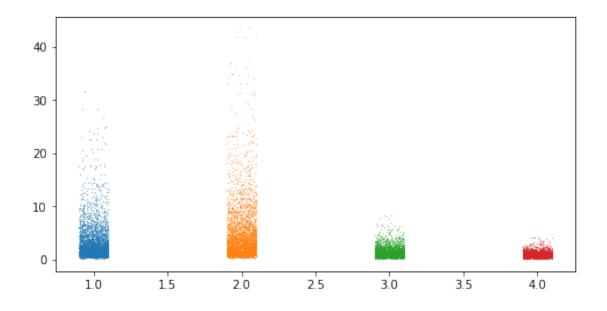
Missouri

[[48.10153028 59.69871183 5.8675095 2.28276374] [165.4365027 205.99045073 20.48550095 7.95315767]]



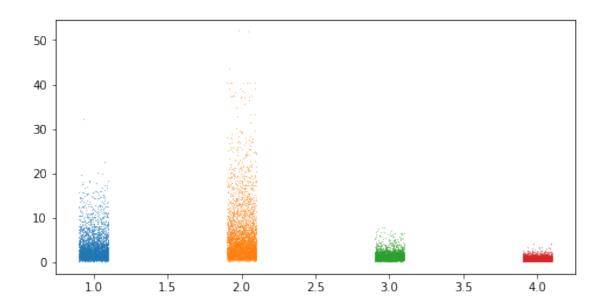
WARNING:pystan:14 of 4000 iterations ended with a divergence (0.35 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Montana



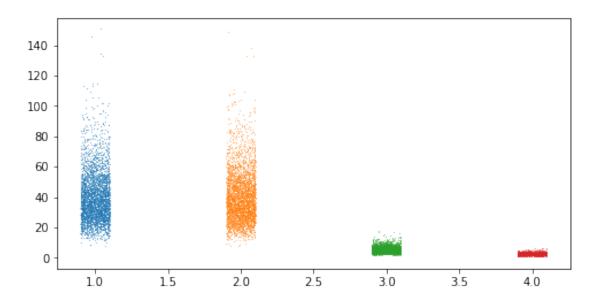
WARNING:pystan:9 of 4000 iterations ended with a divergence (0.225 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Nebraska

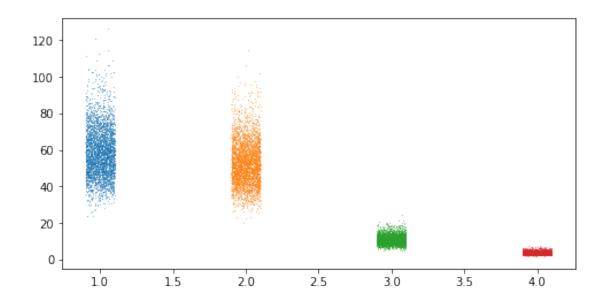


Nevada

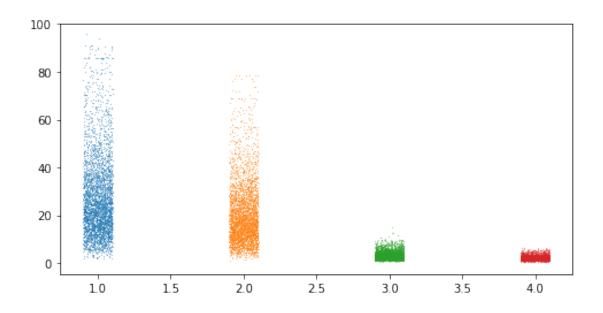
[[15.65765525 15.80077864 1.83461265 0.6290719] [78.07286299 79.85182687 9.45383704 3.26357351]]



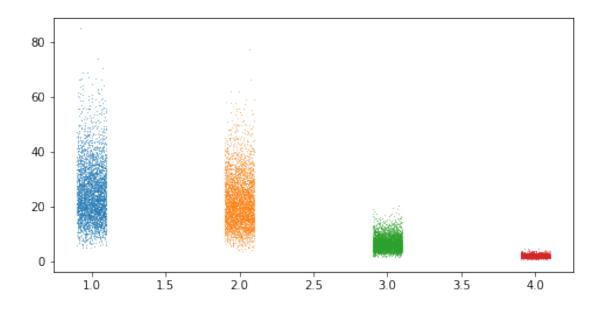
New Hampshire [[36.36661269 32.2170279 6.49296118 1.98416954] [86.25167172 78.45306927 15.75428341 4.94535739]]



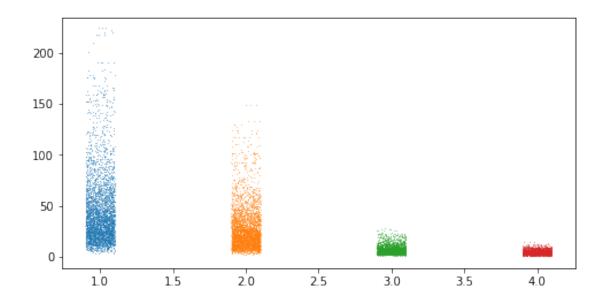
WARNING:pystan:28 of 4000 iterations ended with a divergence (0.7 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.



New Mexico
[[9.01522528 7.84371257 2.32630095 0.54930785]
[49.12978965 42.50642788 12.48806326 2.54174607]]

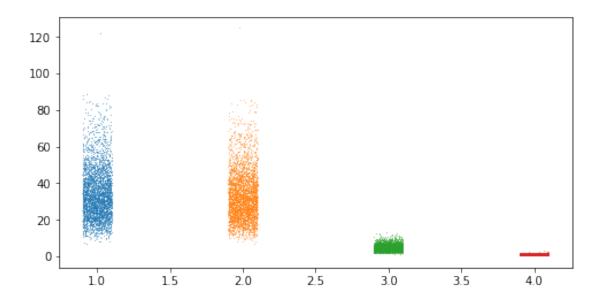


WARNING:pystan:77 of 4000 iterations ended with a divergence (1.93 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

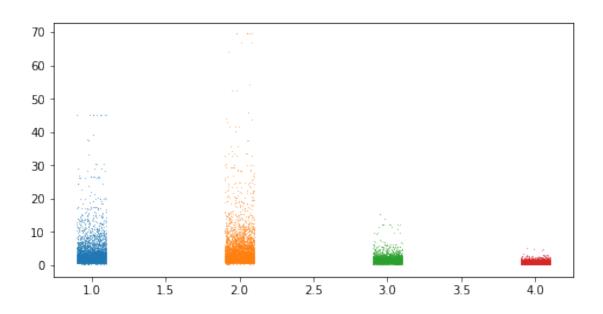


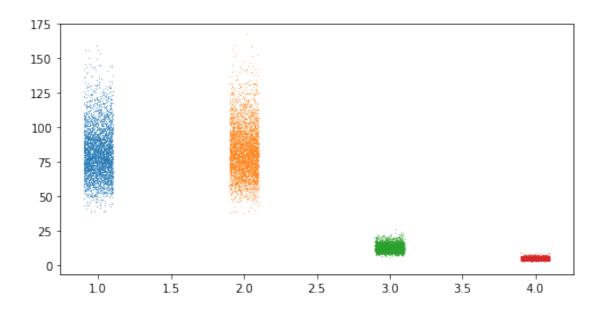
WARNING:pystan:5 of 4000 iterations ended with a divergence (0.125 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

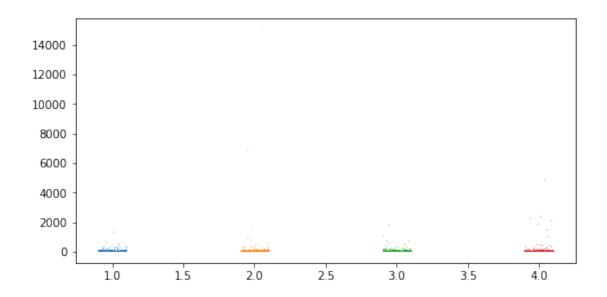
North Carolina [[13.3328549 12.92583159 1.6300671 0.19015715] [67.56996193 64.53812747 8.29026871 1.14952887]]



WARNING:pystan:17 of 4000 iterations ended with a divergence (0.425 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.



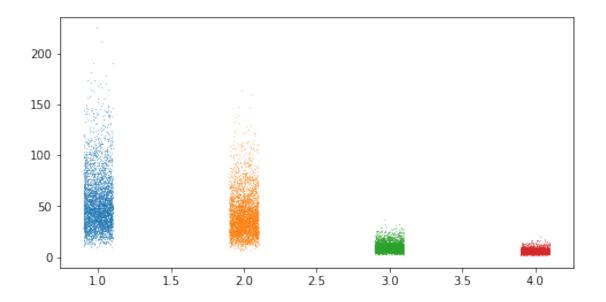




WARNING:pystan:1 of 4000 iterations ended with a divergence (0.025 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

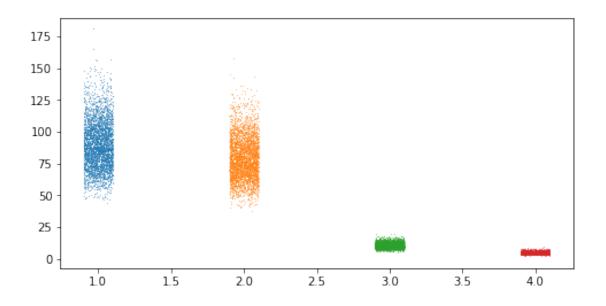
Oregon

[[17.37185473 13.02080772 2.82458303 1.50060529] [118.77160154 90.21772176 19.8667095 10.1587027]]



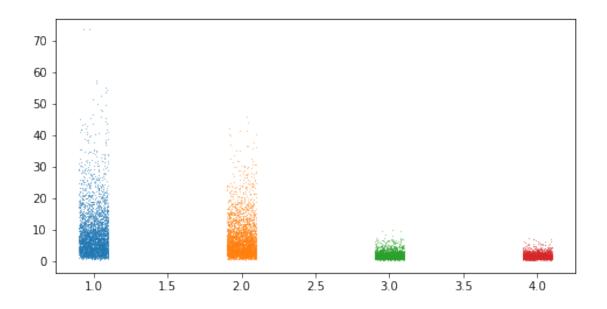
Pennsylvania [[57.29667264 50.83856776 6.48272051 2.63363872]

[128.84645059 114.19479989 14.52624645 6.10660464]]

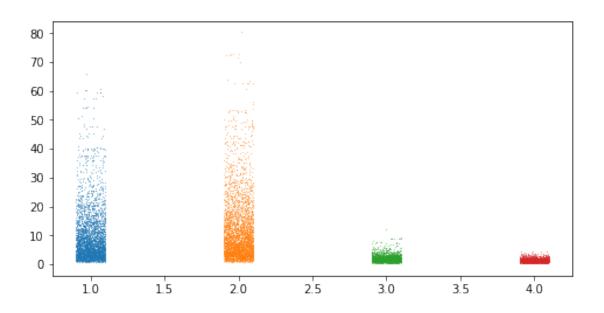


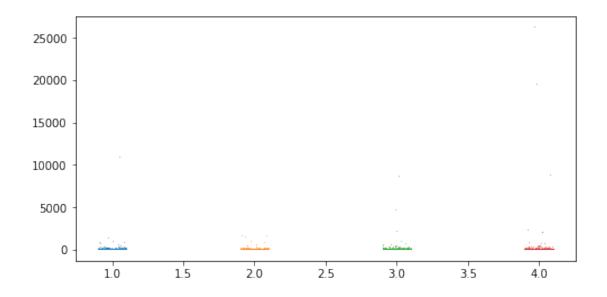
WARNING:pystan:13 of 4000 iterations ended with a divergence (0.325 %).
WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Rhode Island [[0.98936838 0.74756634 0.27270091 0.23539074] [28.96642027 22.55895744 4.3053249 3.31029545]]



WARNING:pystan:23 of 4000 iterations ended with a divergence (0.575 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

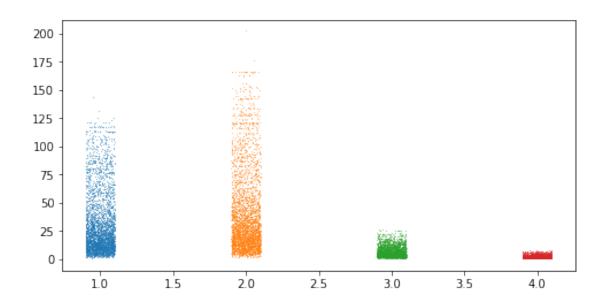




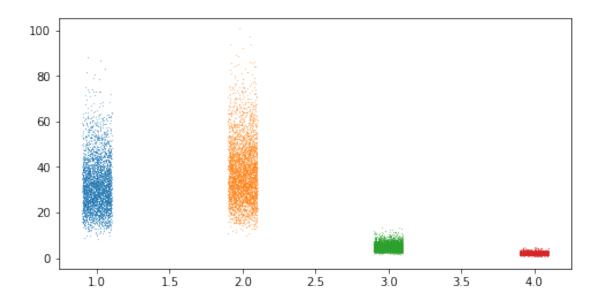
WARNING:pystan:Rhat above 1.1 or below 0.9 indicates that the chains very likely have not mixed WARNING:pystan:294 of 4000 iterations ended with a divergence (7.35 %).
WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

Tennessee

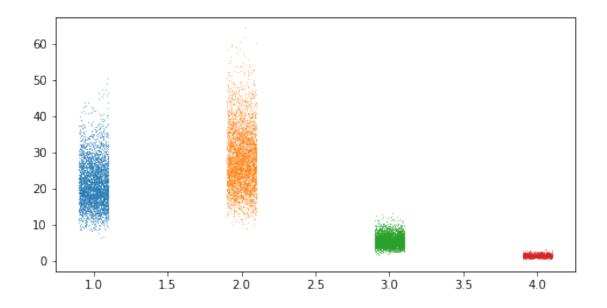
[[2.71354664 3.75424159 0.62751088 0.27533352] [102.69535644 132.74603199 17.06174087 4.65105583]]



Texas
[[14.64490754 17.08123114 2.09522547 0.68101001]
[57.93252506 67.56470379 8.33282569 2.76828876]]



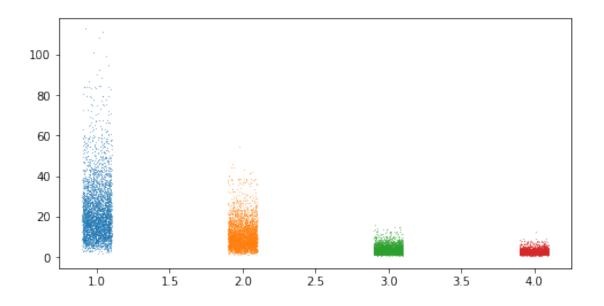
Utah
[[11.04998019 14.43828844 2.76373502 0.53618584]
[35.06337495 46.36940099 9.01886133 1.82330914]]



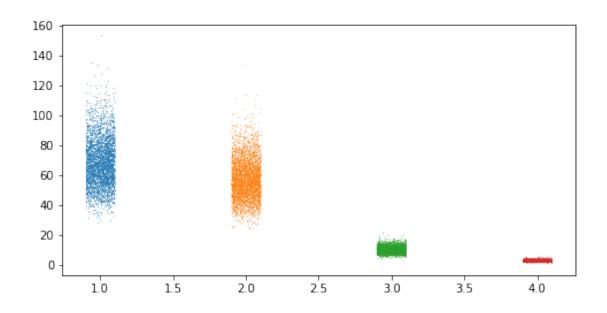
WARNING:pystan:5 of 4000 iterations ended with a divergence (0.125 %). WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

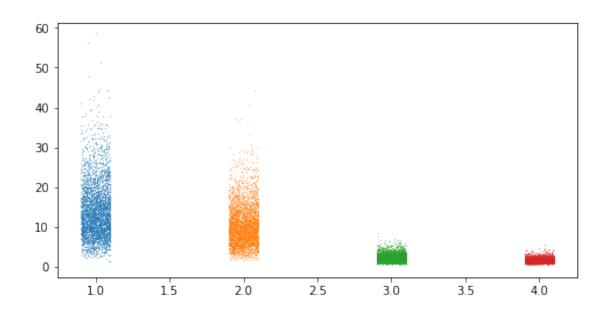
Vermont [[4.9977826 2.17244648 0.79849016 0.54152922]

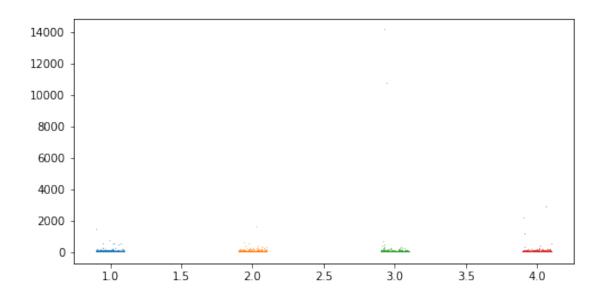
[57.68388384 26.48247697 8.22764428 5.13902217]]



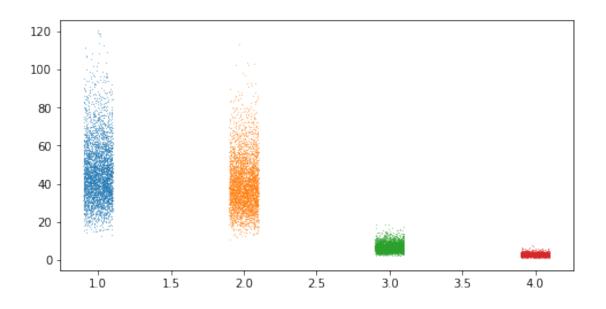
Virginia [[41.57479352 34.62807713 5.91027094 1.34827707] [101.20860302 85.14056746 14.38226744 3.37086879]]





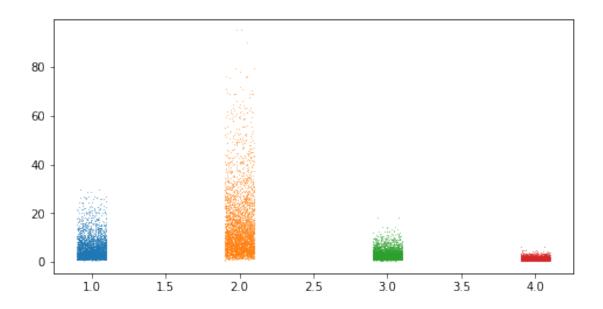


Wisconsin [[21.610267 18.7907745 2.92305144 1.03360356] [83.74071924 71.95585972 11.43847686 3.85704316]]



WARNING:pystan:15 of 4000 iterations ended with a divergence (0.375 %).
WARNING:pystan:Try running with adapt_delta larger than 0.8 to remove the divergences.

```
Wyoming
[[ 0.62564836    1.47826462    0.38891635    0.1879286 ]
[17.16964312    50.06014187    8.35248141    2.51490804]]
```



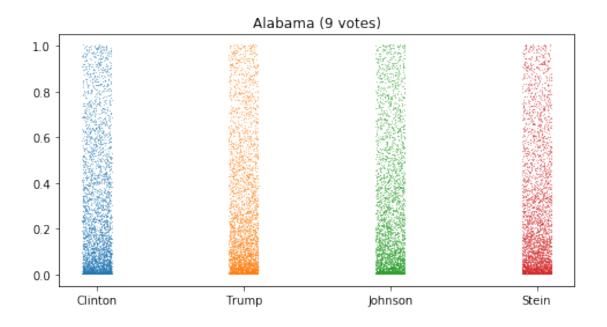
1.2 Simulation time

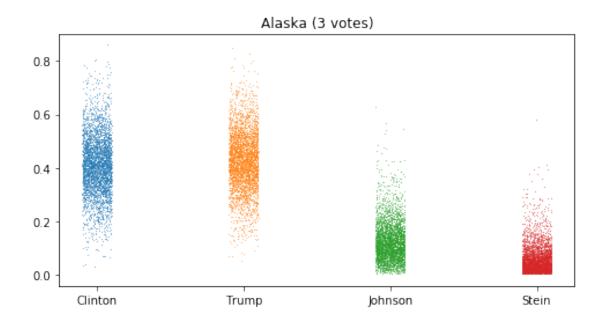
Use the posterior samples to predict the outcome of the presidential elections.

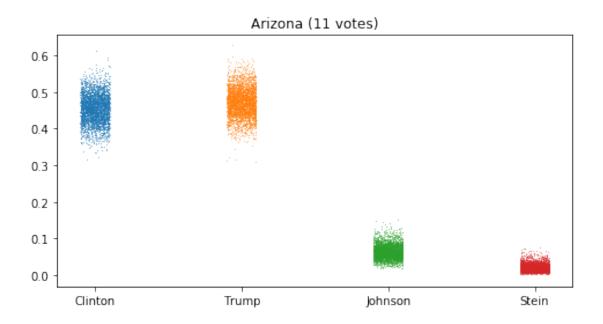
- Predict the probability that each candidate will win each state.
- Use the posterior α samples to generate posterior predictive samples for p the proportion of votes each candidate would get in each state in an election.
- Use these *p* samples to estimate the probability that each candidate will win each state.
- Predict the probability that each candidate will win the presidential election.
- Use the posterior predictive probability that each candidate will win each state to generate samples over the total number Electoral College votes each candidate would get in an election.
- Use the total number of votes to generate samples over who would win the election.

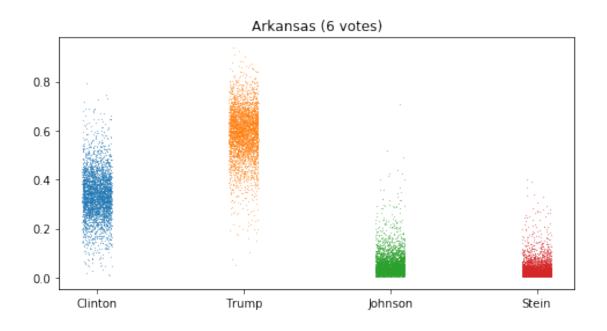
```
alpha = samples['alpha']
p_predicted = np.empty(alpha.shape)
for i in range(alpha.shape[0]):
    p_predicted[i] = stats.dirichlet.rvs(alpha[i])
plt.figure(figsize=(8, 4))
for i in range(4):
    plt.plot(stats.uniform.rvs(loc=i-0.1, scale=0.2, size=4000), p_predicted[:,i],
plt.title(state + ' (' + str(electoral_votes[state]) + ' votes)')
plt.xticks([0, 1, 2, 3], ['Clinton', 'Trump', 'Johnson', 'Stein'])
plt.show()
```

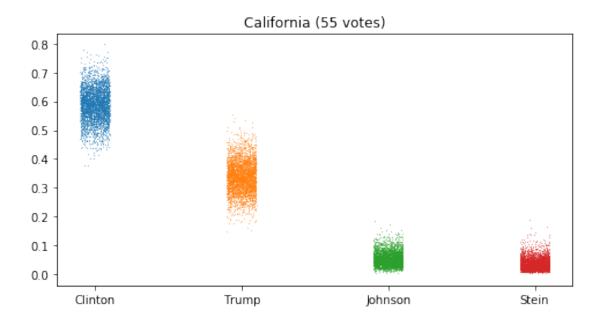
C:\Users\Taha\Anaconda3\Anaconda4\lib\site-packages\matplotlib\pyplot.py:514: RuntimeWarning: I
max_open_warning, RuntimeWarning)

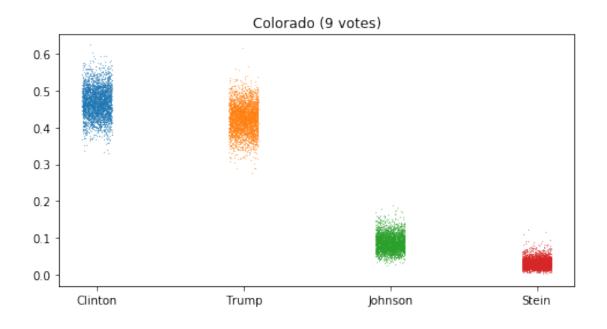


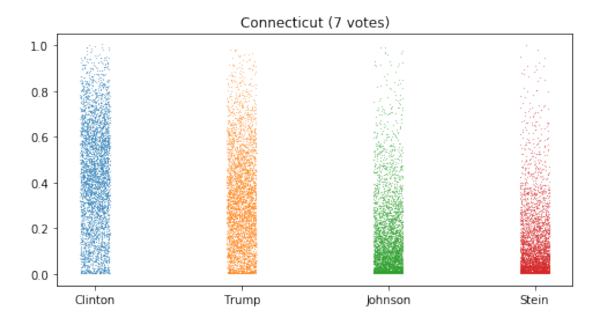


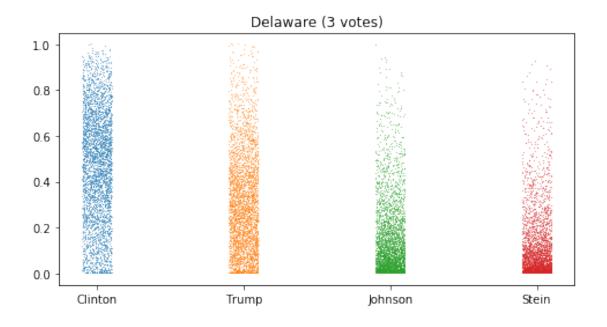


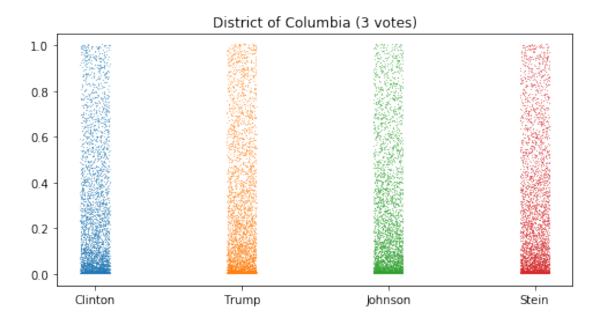


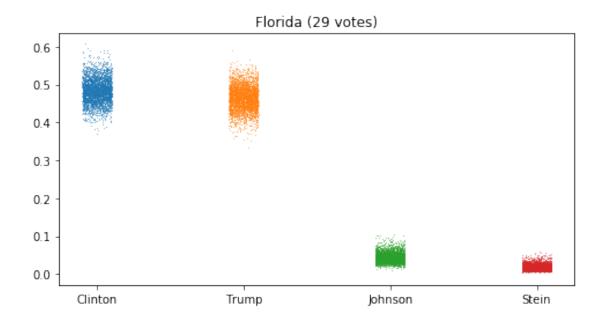


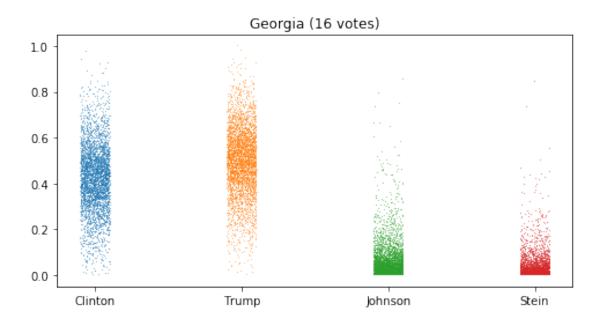


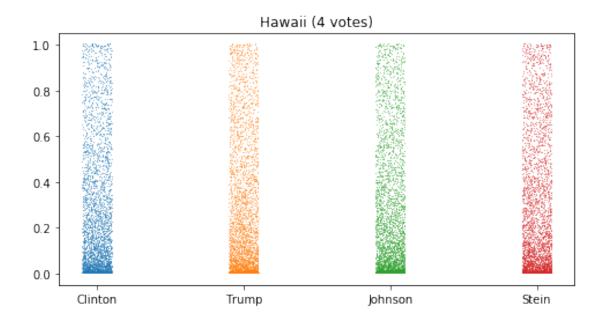


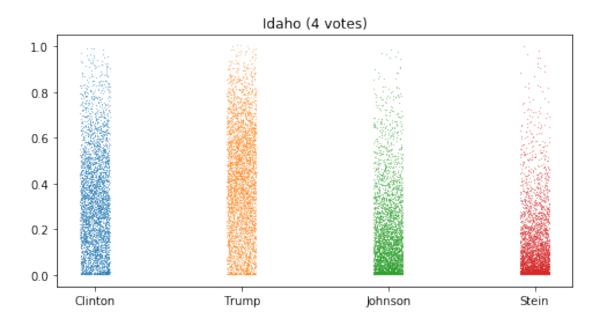


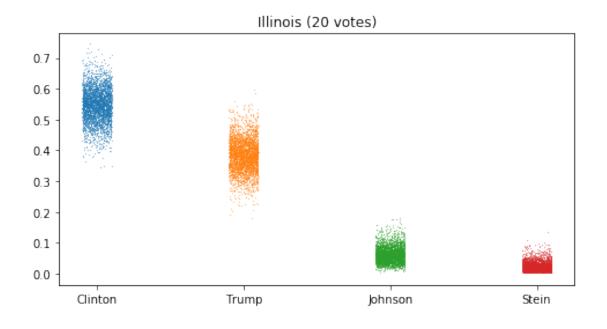


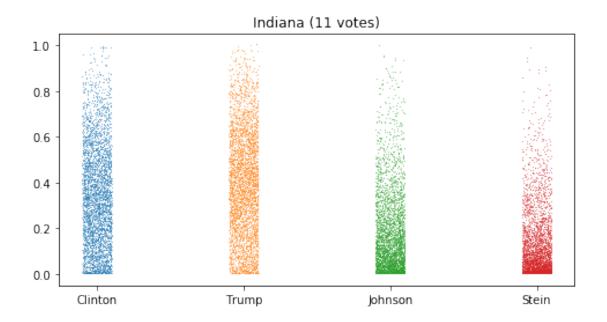


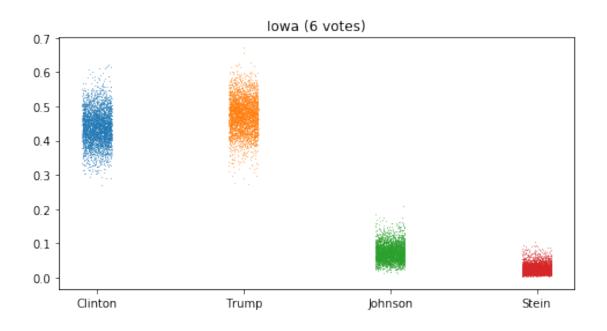


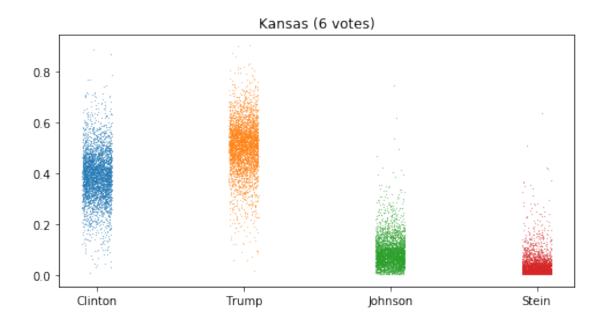


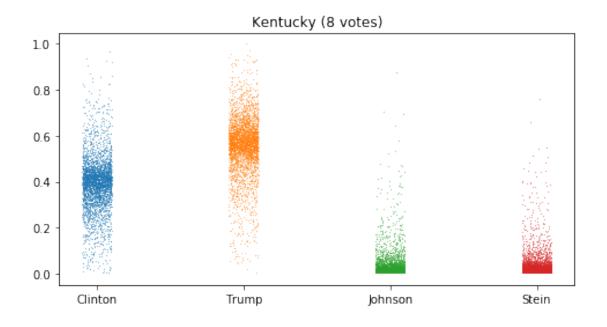


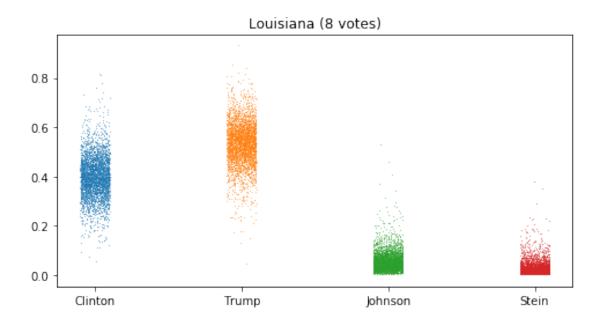


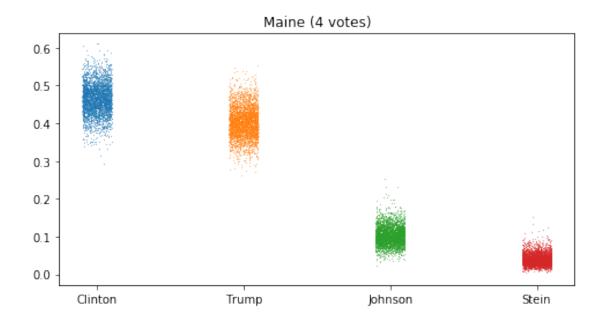


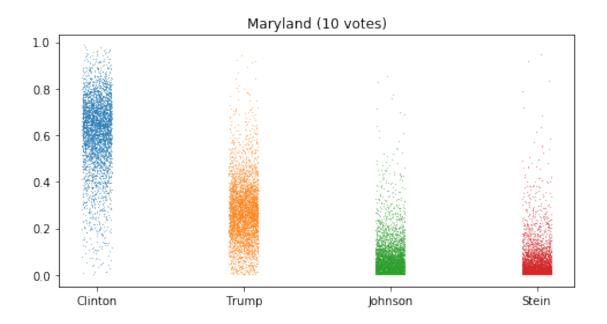


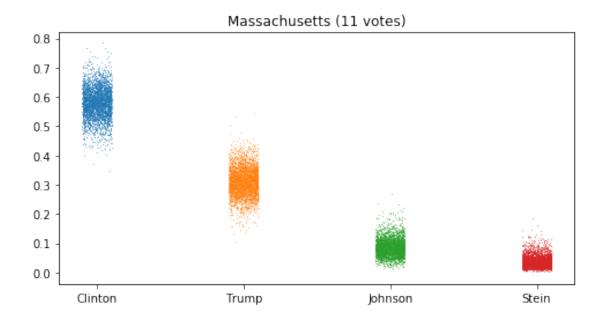


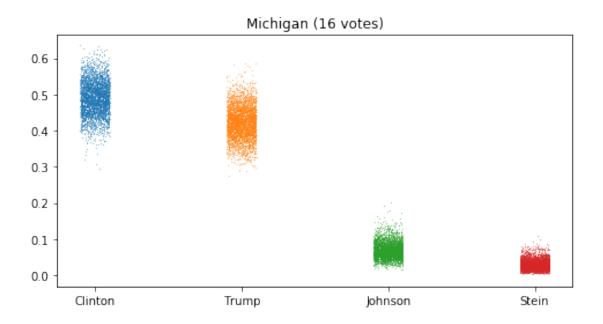


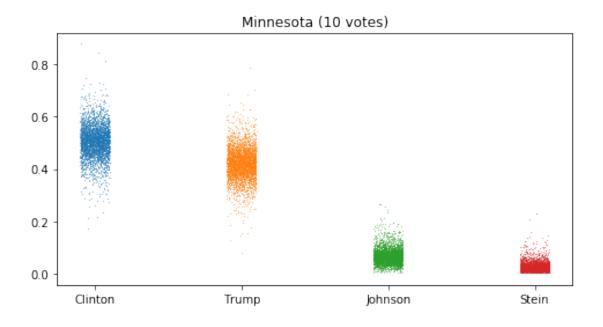


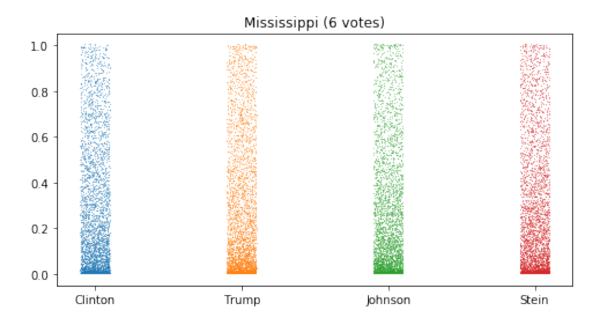


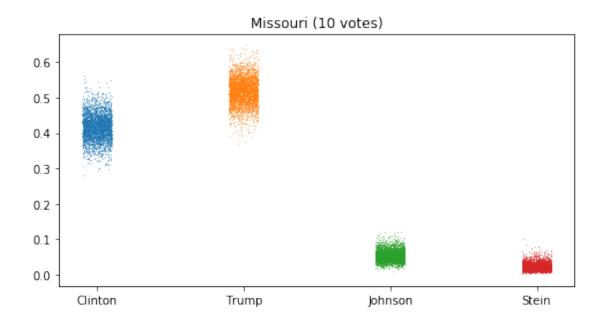


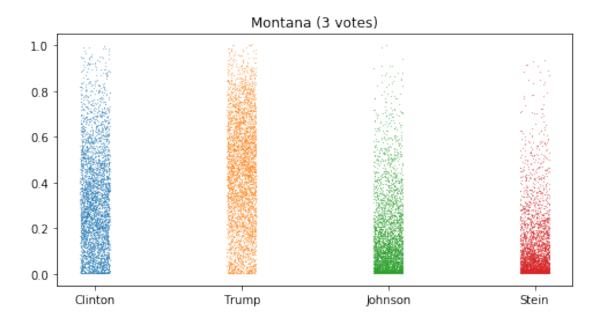


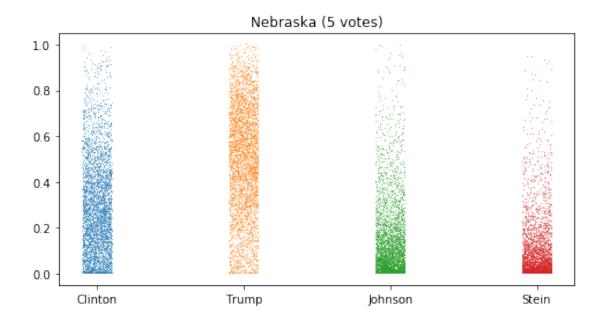


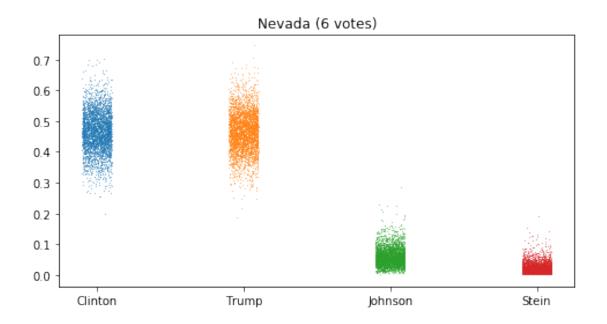


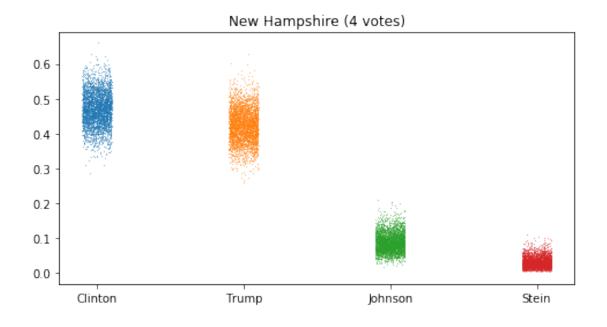


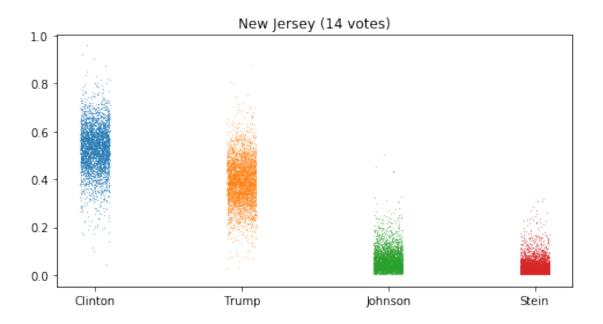


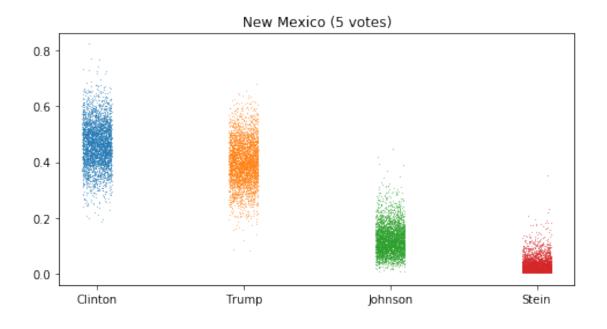


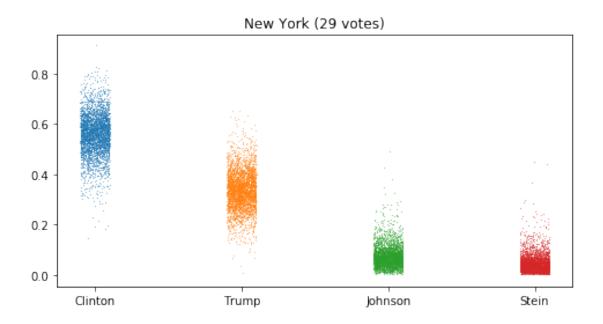


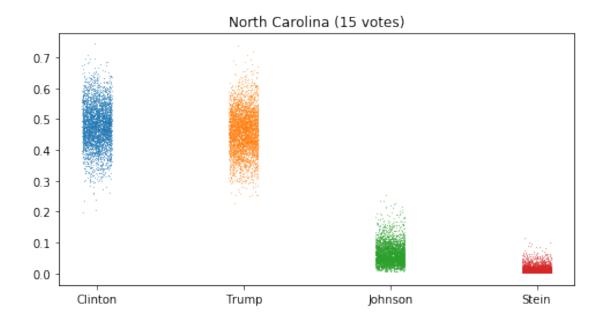


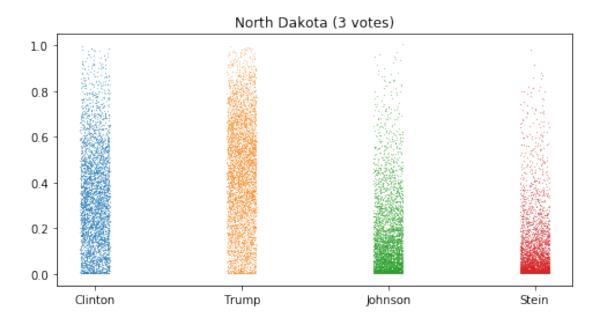


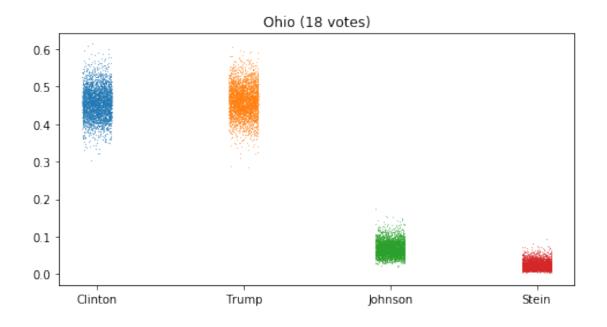


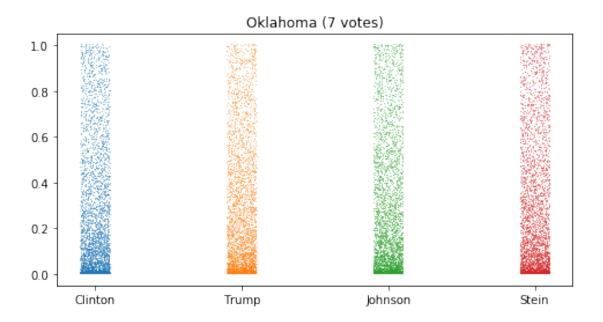


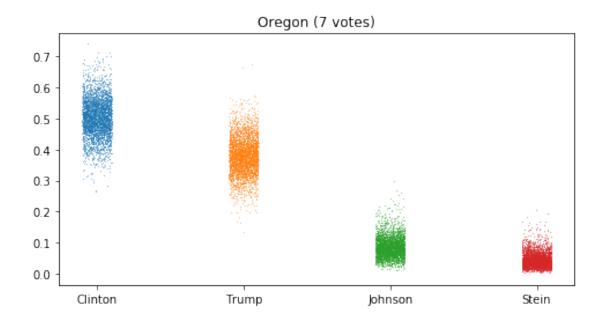


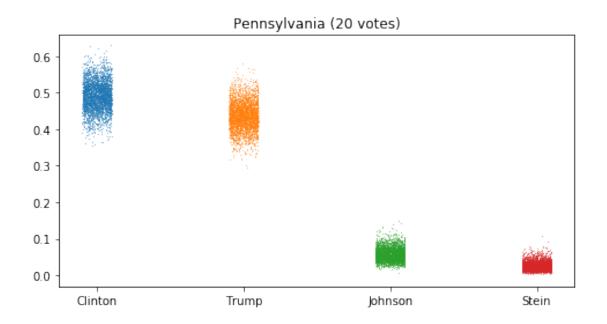


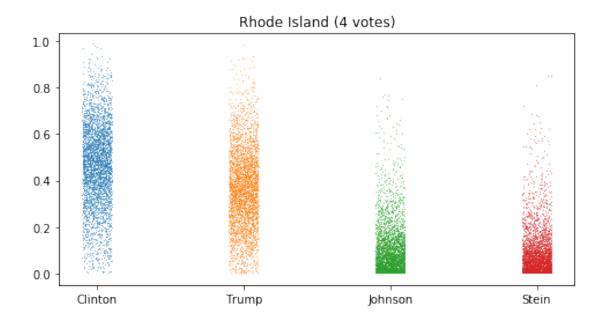


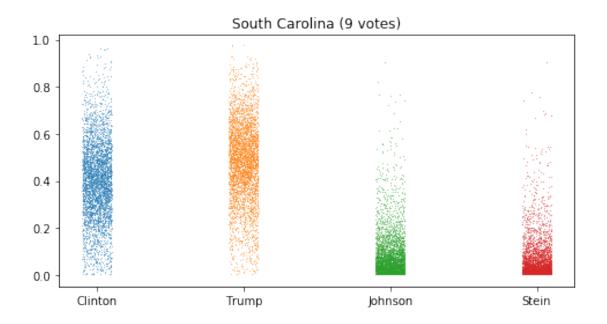


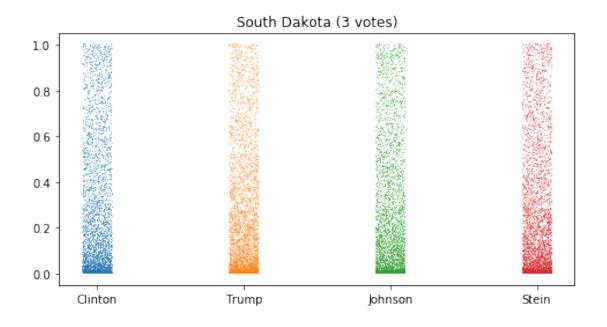


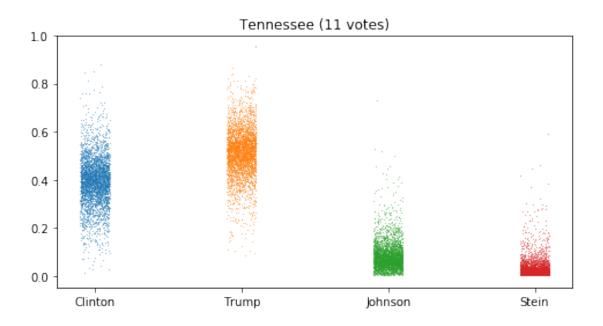


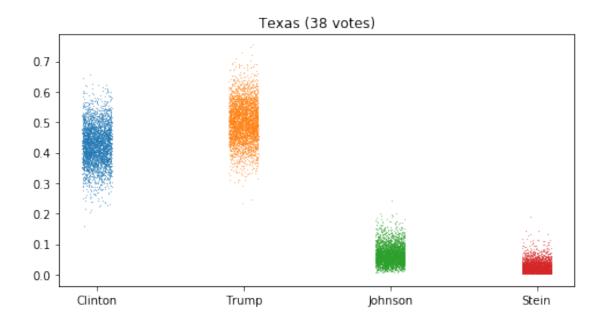


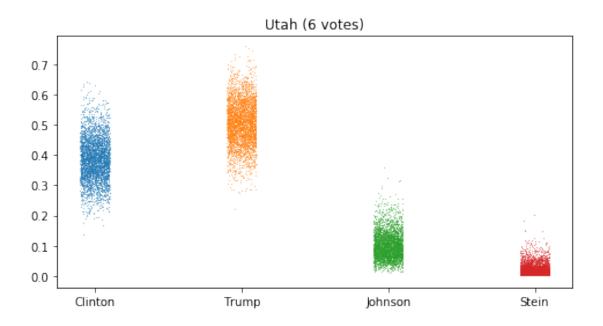


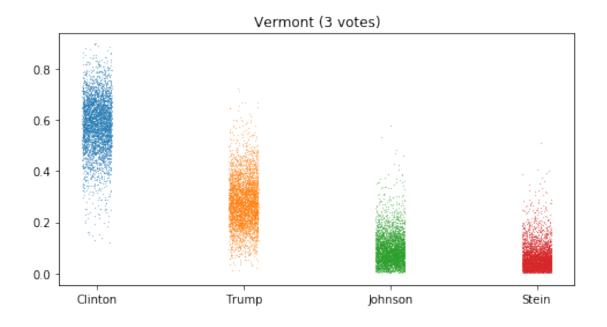


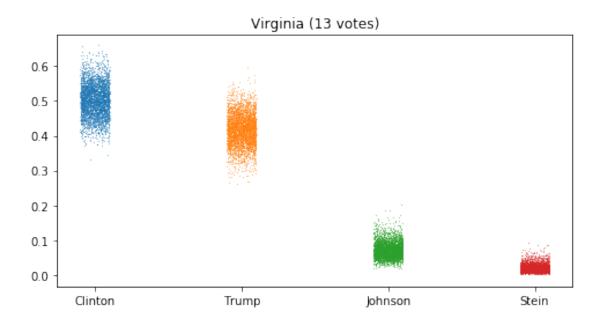


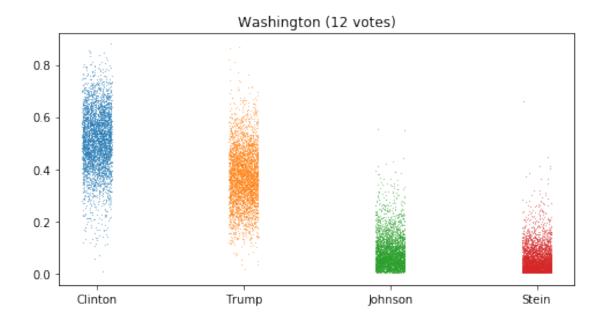


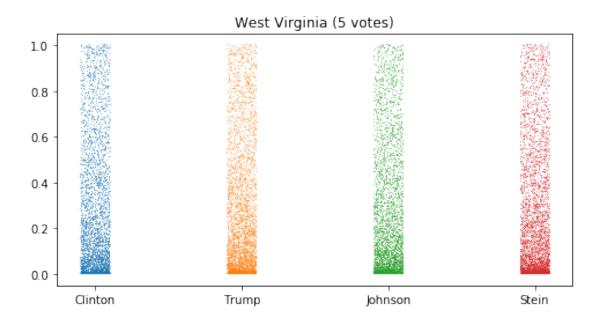




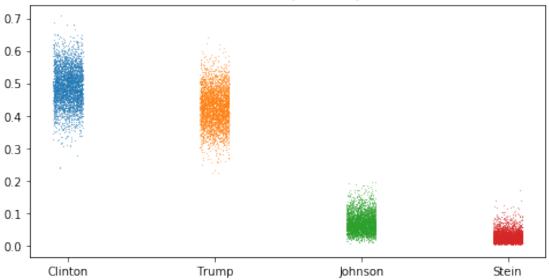


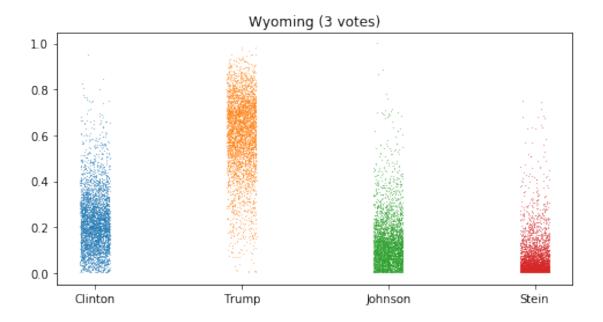












```
p_predicted = stats.dirichlet.rvs(alpha)
    winner = p_predicted.argmax()
    total_votes[s, winner] += electoral_votes[state]
    overall_winner[s] = total_votes[s].argmax()

plt.figure(figsize=(8, 4))
for i in range(4):
    plt.plot(stats.uniform.rvs(loc=i-0.1, scale=0.2, size=4000), total_votes[:,i], ','
    plt.xticks([0, 1, 2, 3], ['Clinton', 'Trump', 'Johnson', 'Stein'])
plt.title('Distribution over total electoral college votes')

plt.figure(figsize=(8, 4))
plt.hist(overall_winner, bins=[-0.5, 0.5, 1.5, 2.5, 3.5], width=0.8, align='mid', dens
plt.xticks([0, 1, 2, 3], ['Clinton', 'Trump', 'Johnson', 'Stein'])
plt.title('Probability of winning the presidential election')
plt.show()
```

Distribution over total electoral college votes

