

Experiments on Interactive Groups, and Network Effects: Examples from Legislative Studies

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Abstract

DRAFT, RESULTS MAY CHANGE

Most social processes involve complex interaction among units through some form of social, communication, or collaboration network. The stable unit treatment value assumption (SUTVA)—the assumption that a unit’s outcome is unaffected by other units’ treatment statuses—is required in conventional approaches to causal inference. When SUTVA is violated, as in networked social interaction, treatment effects spread to control units through the network structure. We evaluate the evidence for spillover effects in data from three field experiments on US state legislatures. Randomized field experiments represent the gold standard in causal inference when studying political elites. It is rarely possible to bring political elites into a controlled laboratory environment, and causal identification with observational data is fraught with problems. We review recently-developed methods for testing for causal effects—including interference effects—while relaxing SUTVA. We propose new specifications for treatment spillover models, and construct networks through geographical or ideological proximity and co-sponsorship. Considering different combinations of spillover models and networks, we evaluate the robustness of recently developed non-parametric tests for interference. The approaches we illustrate can be applied to any experimental setting in which interference is suspected.

1 Introduction

In social science, researchers often focus on sets of actors who interact on a regular basis. Areas of social science research in which regular and familiar interaction constitutes

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the norm include the study of team performance in formal organizations (e.g., Anderson 1982), the study of students from the same school/classroom (e.g., Sallis, McKenzie, Alcaraz, Kolody, Faucette and Hovell 1997), and the study of political elites from the same political institution (e.g., Bratton and Haynie 1999). The importance of collections of highly interactive individuals, which may have conventionally been termed “small groups.” (Levine and Moreland 1990), spans disciplines; including social psychology, public health, political science and organizational studies. Given the rise of research focused on social media (Agichtein, Castillo, Donato, Gionis and Mishne 2008), which includes the study of interpersonal interaction, but is focused on large groups, we will use the term, “interactive group research.”

To draw causal inferences in the study of an interactive group, the most reliable approach is to run a randomized experiment in which the researcher controls one or more interventions. Due to the interactions between group members, the effect of an intervention on one group member may spread to others through the network of interactions. The conventional framework for causal inference relies on SUTVA (Stable Unit Treatment Value Assumption). SUTVA holds that one unit/subject is not affected by the treatment status of any other unit (Sekhon 2008). However, SUTVA breaks down in a network setting (Galea, Riddle and Kaplan 2010) when there are post-treatment interactions among units. The violation of SUTVA is termed “interference”. When testing for causal effects in experiments on interactive groups, there are two related motivations for researchers to test and account for interference. First, even if the researcher is not interested in the nature of interference, it may be necessary to account for interference to accurately identify the direct effects of interventions on units. Second, interference processes may play a major

role in shaping individual or group outcomes, and may therefore be important to evaluate if the objective of the research is to understand or explain outcomes arising from the group's social process.

ocial influence and other processes of interdependence are central to nearly every domain of social science, researchers are well aware of the major limitations associated with causal inferences regarding influence drawn from observational studies (Shalizi and Thomas 2011). As such, a growing body of research seeks to study interference through experimental interventions (e.g., Gerber, Green and Larimer 2008; Paluck 2011; Bond, Fariss, Jones, Kramer, Marlow, Settle and Fowler 2012; Muchnik, Aral and Taylor 2013; Aral and Walker 2014; Bapna and Umyarov 2015; ben Aaron, Denny, Desmarais and Wallach Accepted). These studies follow a variety of approaches to designing the interventions and testing for interference effects. However, it is clear that the field has, as of yet, converged upon a consistent methodological framework for testing for causal effects in the presence of interference.

We review a recently developed general framework, introduced by Bowers, Fredrickson and Panagopoulos (2012), for testing causal hypotheses in the presence of interference. As an illustration, we then apply this methodology to data generated by field experiments on US state legislatures (Butler, Nickerson et al. 2011; Bergan and Cole 2015); experiments that were not intended to study interference. As part of our application, we discuss and illustrate several choices researchers need to make in testing interference hypotheses.

Our results are three-fold. First, we review a broad framework for evaluating interference hypotheses, and make the case that researchers should consider such hypotheses when evaluating the results of experiments on interactive groups. Second, we show that

we consistently find evidence in support of interference hypotheses in data from field experiments on US state legislatures. Third, we encourage researchers to consider several modeling dimensions in formulating interference hypotheses.

2 Research Design

We intend to re-analyze data from past field experimental studies to understand how conclusions regarding direct effects and interference effects depend upon the network structure. Several key factors must be considered while building a propagation models.

1. Distance from the nearest treated node (d_i)
2. Number/proportion of treated nodes neighboring each d_i
3. Form of spread (linear or non-linear)

Table 1 tabulates the basic idea of the models we will look at. The linear/non-linear refers to the form taken by the spread of effect. Distance from the nearest treated node is temporarily separated as <5 or >5 . Finally, we want to look at the difference in spillovers effects caused due to number of treated neighbors as against proportion of treated neighbors. Potentially, the number/proportion at hops of different lengths can also be considered.

The types of networks we will consider in the analysis are:

1. Geographical proximity
2. Ideological similarity

Table 1: Rough sketch of the several models considered

	Distance from treated < 5		Distance from treated > 5	
	Linear	Non-linear	Linear	Non-linear
Number of treated neighbors	1	2	5	6
Proportion of treated neighbors	3	4	7	8

3. Co-sponsorship

Each of these factors is such, that the treatment would possibly spread to untreated units as well. Legislators from adjoining districts may affect each other’s opinions through geographic proximity as well as potentially via common issues faced by citizens in their constituencies.

Ideological similarity can be hard to distinguish that from party affiliation. However, similar ideological scores can indicate similarity in ideas and belief about citizen’s issues and how to resolve them. It would be very easy to affect thoughts of untreated neighbor in the ideological network.

Finally, serving on the same committee can also contribute to spreading the effect of a treatment. We must test for any dependence across these three factors before incorporating them into our model. Therefore it is important that we propose and test propagation models that consider the spread of treatment through our network.

3 Analysis

We begin this section by reviewing prior methodological work. We will look at two spillover specifications and testing frameworks given in Bowers, Fredrickson and Panagopou-

los (2012) and Coppock (2014) papers. We will extend their analysis by considering various other specifications for spillover effects. Additionally, we intend to look into tests other than the Kolmogorov-Smirnov (KS) test.

3.1 Review of existing methods

- **Bowers et. al. method:** This paper introduces a Fisherian inference algorithm to test for spillover of treatment effect. The model \mathcal{H} is compared against the observed data. The hypothesized model of interference is specified by the researcher. The steps involved in conducting this test are as follows:

1. Assume the "sharp null hypothesis of no effects" i.e. the treatment assignment has no effect on any unit
2. Specify the causal model which describes the change in potential outcomes when treatment assignment changes from \mathbf{u} to \mathbf{w} ; $\mathcal{H}(y_{i,\mathbf{u}}, \mathbf{w}, \theta)$
3. Potential outcomes from the causal model must be mapped to observed outcomes $y_{\mathbf{z}}$. Treatment assignment in the experiment (\mathbf{z}) must be mapped to the uniformity trial ($\mathcal{H}(y_{\mathbf{z}}, \mathbf{0}, \theta) = \mathbf{y}_0$) which is based on the baseline condition of no-treatment assignment i.e. every unit is a control unit
4. Test statistic \mathcal{T} should be a small value when distribution of treated and control outcomes in the adjusted data are similar, and a large value when distributions are dissimilar. We need a sensitive measure to account for similarity on not just the center but also higher-order moments of a distribution. Bowers, Fredrickson and Panagopoulos (2012) recommend the Kolmogorov-Smirnov (KS) test

statistic

5. Assume that treatment only spreads through edges and the spillover effect only depends on the number of neighbours treated. Spillover effect modeled using a growth curve $\beta + (1 - \beta)e^{-\tau^2 \mathbf{z}^T \mathbf{s}}$
6. Generate the distribution of test statistic under our hypothesis. The exact distribution is specified by computing $t_k = \mathcal{T}(\mathbf{y}_0, \mathbf{Z}_k)$ for each $\mathbf{Z}_k \in \Omega$. Alternatively, we can use sampling methods and limit theorems to estimate the distribution from data.
7. p-value calculated using $\frac{\sum_{k=1}^{|\Omega|} I(x_i > t_k)}{|\Omega|}$

The user-defined R-function for this method is available in Appendix 1A.

- **Coppock replication:** Coppock builds upon the New Mexico Legislator experiment conducted by Butler, Nickerson et al. (2011). This paper also works with the idea of sharp null of no effects and uniformity trial. Similarity in ideological scores is used as the adjacency matrix. The key difference between the two methods is that the Bowers method can only be applied to datasets which have continuous outcomes. This methods extends the framework for dichotomous outcome. Procedure is as follows:

- W-NOMINATE ideology score calculated for each legislator using rollcall vote data
- Ideological similarity calculated as $Similarity_{i,j} = \frac{2 - |ideo_i - ideo_j|}{2}$

- Raw exposure calculated as $Rawexposure_i = \sum_{j=1}^n Similarity_{i,j} * z_j, j \neq i$. However, this specification introduces a correlation between exposure - direct treatment, exposure - ideology and exposure - other unobservable characteristics. Therefore we further process the raw exposures.
- To calculate expected exposures, we simulate exposures under a large number of randomizations. Each randomization where legislator i is in treatment is indexed as k ($k = 1, 2, \dots, K$) and where legislator i is in control is indexed as l ($l = 1, 2, \dots, L$)

$$Expectedexposure_{i,z_i=1} = \frac{\sum_{k=1}^K \sum_{j=1}^n Similarity_{i,j} * z_{j,k}}{K}, j \neq i, z_{i,k} = 0$$

$$Expectedexposure_{i,z_i=0} = \frac{\sum_{l=1}^L \sum_{j=1}^n Similarity_{i,j} * z_{j,l}}{L}, j \neq i, z_{i,l} = 1$$

- Using ideological similarity scores in the adjacency matrix, Coppock separates out the direct treatment effect and spillover occurring through the network.

The user-defined R-function for this method is available in Appendix 1B.

3.2 Extensions of Coppock analysis

We consider several extensions of the Coppock method, applied to both datasets depending on availability of data.

- Consider k ($=3, 5, 8, 12$) neighbors according to ideological scores to form adjacency matrix. A tie between i and j indicates that legislator j is one of the k -nearest

neighbors to i . This generates some ties. We will try the following two ways of taking care of the ties:

1. Choose, among the ties in the k closest neighbors for i , those nodes for which i is the closest neighbor. To illustrate, if i is equally close to j and h , we ask whether i ranks higher on j 's list of closest neighbors. If yes, then we take out h . If no, we keep j and h if i ranks equally on j and h 's neighbor list, or kick out j if h ranks i more highly.
 2. Look at the number of nodes for which j is the nearest neighbor and in some way account for the j 's influence on that basis
1. Look at control unit i
 2. Calculate a composite score that indicates the ranking of i for each of its k neighbors
 3. Estimate a parameter to see if change in composite score leads to a change in propensity for changing the outcome
 4. This parameter will be modeled as a non-linear effect

For example, say $k=3$ condition. If a control unit is the lowest in the proximity of all of its 3 neighbors, it is less likely to receive a spillover; as compared to if it was in the highest proximity of all three of them (the two extremes). We would have to condition this on the treatment status of its neighbors.

- Consider committee network instead of ideological network, where a tie between i and j indicates that they have served on two or more committees together
- Use number of shared committees in adjacency matrix
- Separate out the high and low support district in original Butler, Nickerson et al. (2011) data and conduct separate analyses. This would explain the direction of the

spillover effect much better. Conduct this analysis with ideological network as well as committee network

- Include geographical network in both dataset and extend analysis
- Consider various spillover models other than the growth curve specification
- Consider weighted combinations of different networks to estimate a γ
- Explore the idea of using communities to model spread across the network

3.3 Results

In this section we present results of data analysis for both datasets, in form of p-value plots. These p-values are the proportion of permutation tests whose test statistic is more extreme (greater or lesser depending on test) than the observed test statistic. Therefore higher p-values indicate departure from the null hypothesis of uniformity trial, providing evidence of spillover effect.

3.3.1 Results for Butler, Nickerson et al. (2011) data

The data for this replication was obtained from the publicly available data repository created by the authors. Records of standing committee membership in the 16 standing committees in place during the 2008 regular session was obtained from the New Mexico Legislative Council Service Librarian.

P-value plot of replication of the main analysis is in figure 1. Here we observe negative direct and indirect effects to have the highest p-values.

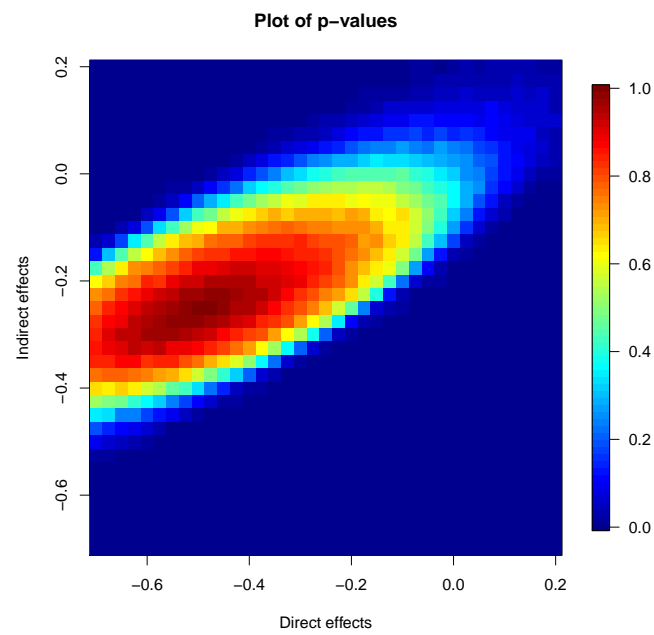


Figure 1: p-values: main analysis for Butler, Nickerson et al. (2011) data

As a first extension, we consider k-nearest neighbors based on ideological similarity ($k = 3, 5, 8, 12$). In these plots (figure 2), highest values move closer to zero value for both effects, indicating low spillover as well as direct effect based on nearest ideological neighbors.

Second extension of this analysis considers committee network instead of ideological network. Here, an undirected tie exists between legislators who have served on two or more legislative committees together. We see in figure 3 that there is no evidence of spillover effect based on whether legislators have served on legislative committees together or not.

In the currently available final extension, we use the committee network but a tie here indicates the number of committees on which legislators have served together. This analysis (figure 4) does not show evidence of spillover effect either.

3.3.2 Results for Bergan and Cole (2015) data

We begin by looking at the p-value plot of analysis using the main setup where adjacency is based on similarity of ideology scores calculated using rollcall vote data. Here, we see that the highest p-value is close to 0.1 for both direct and indirect effect

Figure 6 extends this analysis to consider k-nearest ideological neighbors, as earlier. We see no evidence of spillover effect in these plots.

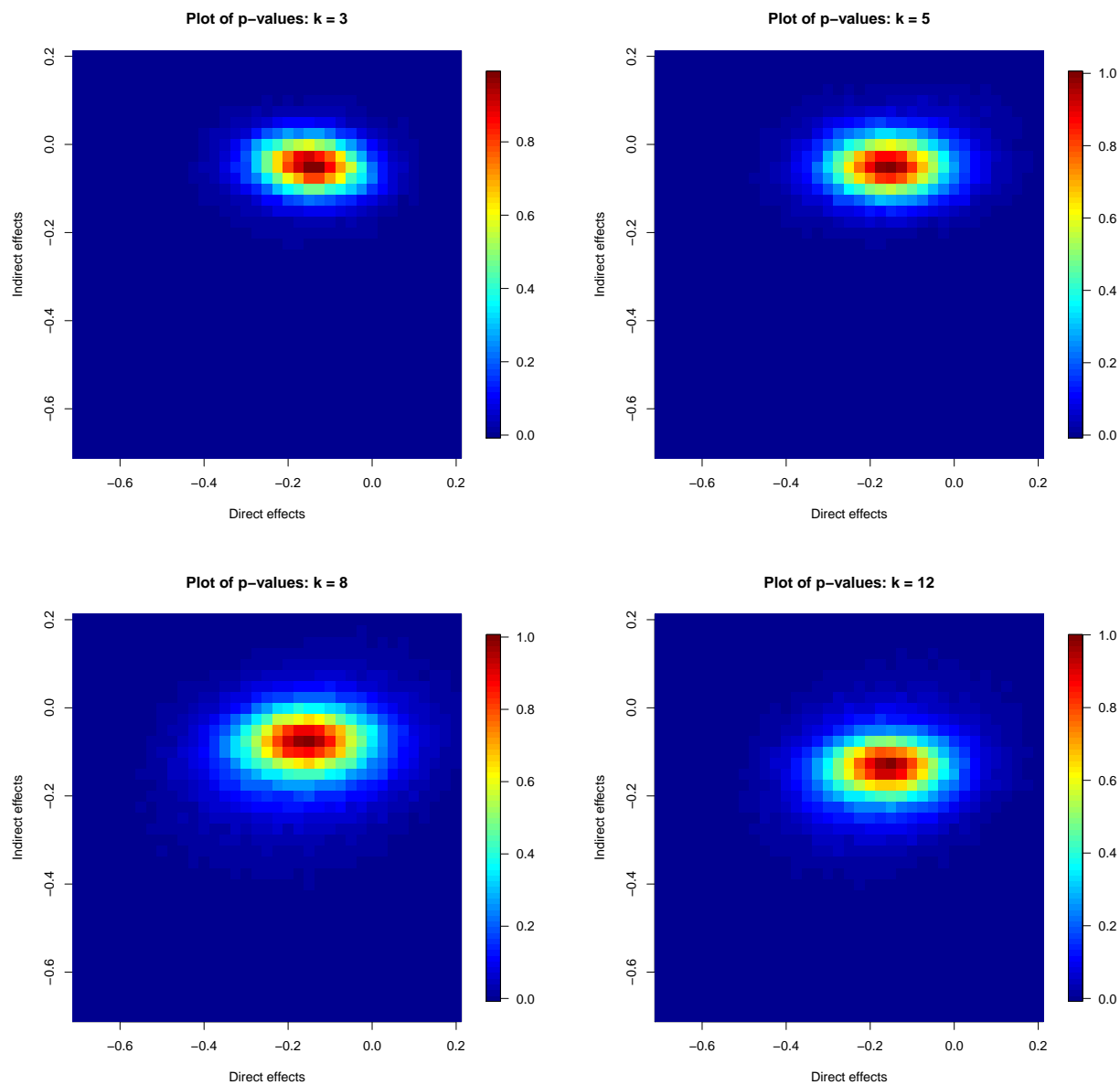


Figure 2: p-values: k-nearest neighbors for Butler, Nickerson et al. (2011) data

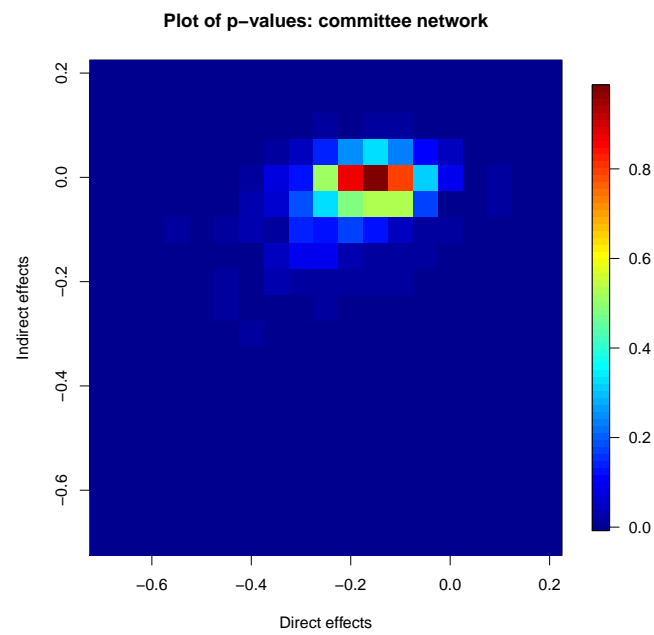


Figure 3: p-values: main analysis for Butler, Nickerson et al. (2011) data

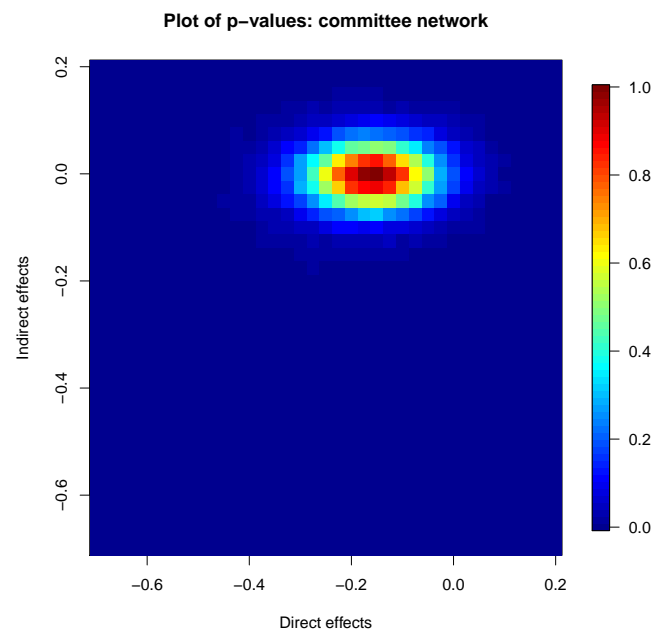


Figure 4: p-values: main analysis for Butler, Nickerson et al. (2011) data

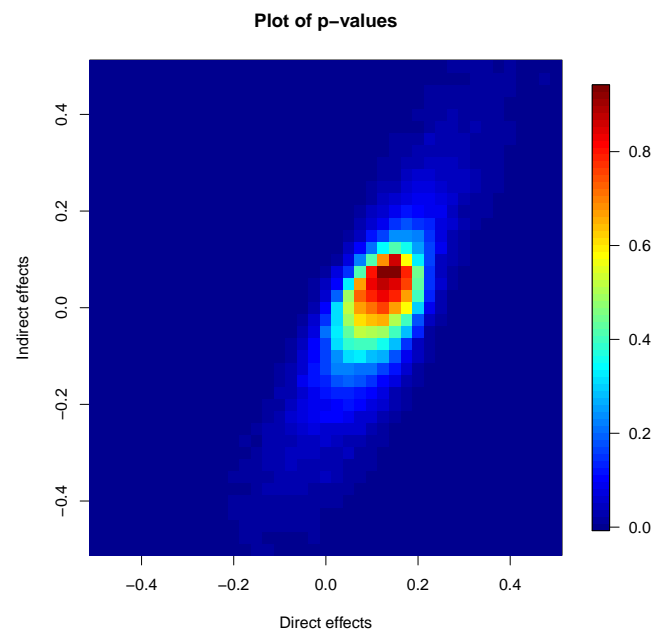


Figure 5: p-values: main analysis for Bergan and Cole (2015) data

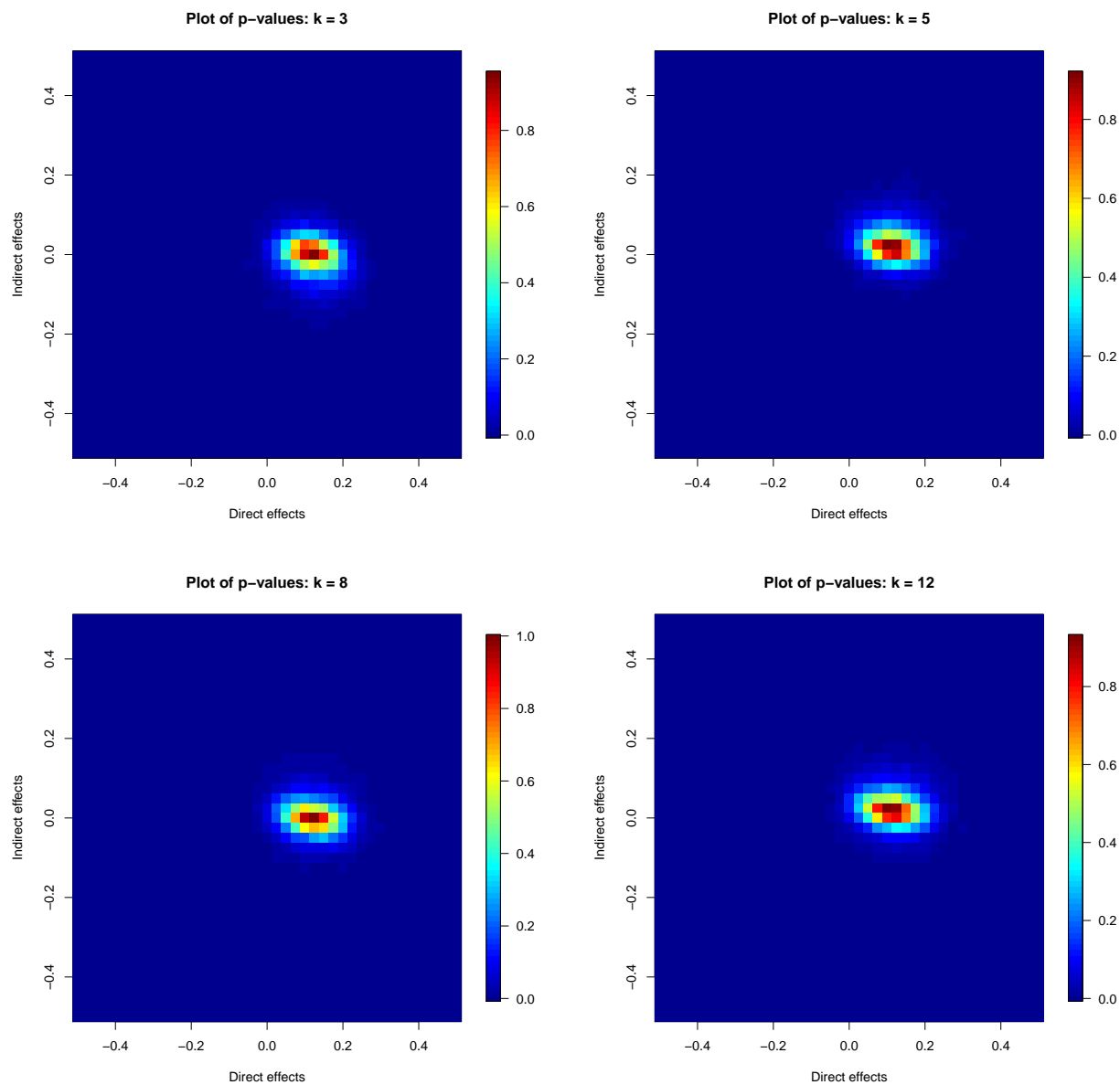


Figure 6: p-values: k-nearest neighbors for Bergan and Cole (2015) data

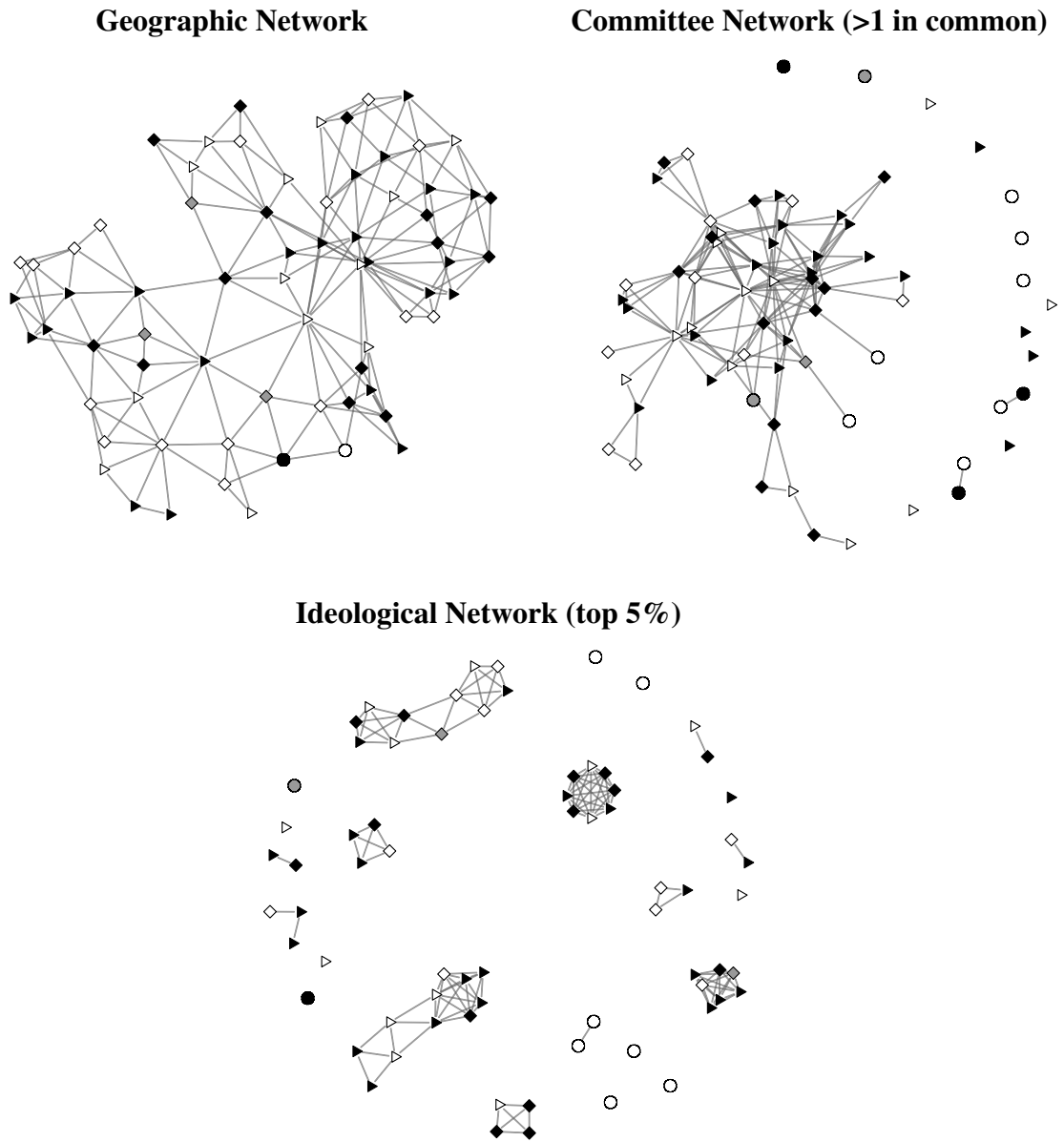


Figure 7: Different networks among New Mexico legislators. Colors denote outcome: black means voted with district, gray means abstained, white means voted against. Shape denotes treatment status. Triangles are treated. Squares are adjacent to treated. Circles are isolated from treatment

4 Network plots

5 Appendix

5.1 Appendix 1A

In this section, we will look at user-defined R-functions that replicate the Bowers, Fredrickson and Panagopoulos (2012) methodology. This contains four steps:

- A function to transform the observed outcomes into potential outcomes for any treatment assignment w
- A function to separate the hypothesized treatment effect
- A function to calculate test statistic
- A function to calculate the p-value.

The results from the `ks.test` function in R for calculating Kolmogorov-Smirnoff test statistic are verified with that in Footnote 12 of the paper.

Function 1: calculating potential outcomes

```
1 set.seed(132)
2 library(doParallel)
3 library(foreach)
4 library(kSamples)
5 library(network)
6 library(permute)
7
```

```

8 ##### Potential outcomes #####
9
10 ##### Transform uniformity trial outcome into observed outcome
11 unif.to.z <- function(z, S, y.0, beta, tau){
12   # z: observed treatment assignment
13   # S: adjacency matrix
14   # y.0: outcome vector for uniformity trial
15   # beta: growth curve parameter
16   # tau: rate of growth parameter
17
18   scalar <- as.vector(t(z)%*%S)
19   spillover <- rep(NA, n)
20
21   spillover <- beta + ((1-z) * (1-beta) * exp(-tau^2 * scalar))
22
23   # This is equation 4
24   h.y0.z <- spillover*y.0
25 }
26
27 ##### Transform observed outcome into uniformity trial outcome
28 z.to.unif <- function(z, S, y.z, beta, tau){
29   # z: initial treatment assignment
30   # S: adjacency matrix
31   # y.z: observed outcome vector
32   # beta: growth curve parameter
33   # tau: rate of growth parameter
34
35   scalar <- as.vector(t(z)%*%S)

```

```

36 spillover <- rep(NA, n)
37
38 # Equation (3)
39 spillover <- beta + ((1-z) * (1-beta) * exp(-tau^2 * scalar))
40
41 # This is equation 5
42 h.yz.0 <- (1/spillover)*y.z
43 }
44
45 ##### Transform observed outcome into outcome for ANY other assignment w
46 z.to.w <- function(z, S, w, y.z, beta, tau){
47   # z: initial treatment assignment
48   # S: adjacency matrix
49   # w: new treatment assignment
50   # y.z: vector of outcomes for z
51   # beta: growth curve parameter
52   # tau: rate of growth parameter
53
54   scalar.z <- as.vector(t(z)%*%S)
55   scalar.w <- as.vector(t(w)%*%S)
56
57   spillover.z <- rep(NA, n)
58   spillover.z <- beta + ((1-z) * (1-beta) * exp(-tau^2 * scalar.z))
59
60
61   spillover.w <- rep(NA, n)
62   spillover.w <- beta + ((1-w) * (1-beta) * exp(-tau^2 * scalar.w))
63

```

```

64
65 # Below is the actual function that transforms observed outcomes into
    potential outcomes
66 # Equation (6)
67
68 h.z.to.w <- (spillover.w / spillover.z) * y.z
69 }
70
71 ##### Testing and p-value calculation #####
72
73 p.val <- function(z, y.z){
74
75   cl <- makeCluster(4) #Setup for parallel computing
76   registerDoParallel(cl)
77
78   # Calculate the outcome vector after taking away the effect of
    treatment
79   y.0 <- z.to.unif(z=z, S=S, y.z=y.z, beta=beta, tau=tau)
80
81   # Calculate test statistic
82   test.stat <- ks.test(y.0[z==1], y.0[z==0],
83                       alternative = "g")$statistic
84   sign <- noquote(strsplit(names(test.stat), NULL)[[1]])[3]
85   if(sign=="+"){
86     test.stat <- test.stat
87   } else {
88     test.stat <- test.stat*-1
89   }

```

```

90
91 # Calculate a vector of test statistic using permutations
92 results <- foreach (i = 1:perms) %dopar%{
93   require(permute)
94   perm.z <- z[sample(1:length(z),length(z),rep=F)]
95   perm.test.stat <- ks.test(y.0[perm.z==1], y.0[perm.z==0],
96                           alternative = "g")$statistic
97   sign <- noquote(strsplit(names(perm.test.stat), NULL)[[1]])[3]
98
99   if(sign==""){
100     return(perm.test.stat)
101   } else {
102     return(perm.test.stat*-1)
103   }
104 }
105 stopCluster(cl)
106
107 # A vector of test statistics
108 all.test.stat.vals <- unlist(results)
109
110 # Calculating p-value
111 pval <- sum(all.test.stat.vals > test.stat)/perms
112 return(pval)
113 }

```

5.2 Appendix 1B

Below code replicates the Coppock (2014) results using the framework setup in the Bowers replication code (Version before final corrections by BD)

```
1
2 setwd("~/Dropbox/professional/Research/Active/causalityinnetworks –
   agenda/Interference_in_Field_Experiments/Analysis/coppock_
   replication_data/") # BD
3
4 rm(list=ls())
5 set.seed(312)
6
7 library(doParallel)
8 library(fields)
9 library(foreach)
10 library(kSamples)
11 library(network)
12 library(permute)
13 library(wnominate)
14
15
16 ##### Read the original Butler and Nicketson data
17 ##### This is the New Mexico dataset
18
19 data <- read.table("nm.replication.tab", sep="\t", header=TRUE)
20
21 z <- data$treatment #observed treatment
22 y.z <- data$sb24 #observed outcome
```



```

23 n <- length(y.z) #number of observations
24 t <- length(z[z==1]) #number of treated units
25 perms <- 10000 #number of permutations to use in generating expected
    exposure
26 perms.test <- 1000 #number of permutations used in testing
27
28
29 ##### Generate Similarity Scores (this code taken from CoppockJEPS_
    datapreparation.R)
30
31 nmhouse2008 <- read.csv("CoppockJEPS_rolldata.csv")
32 bills <- data.frame(nmhouse2008[5:21])
33
34 ## Nominate Scores
35
36 bills_nona <- bills
37 bills_nona[bills_nona==99] <- NA
38 rollcalls <- rollcall(bills_nona)
39 nominate_scores <- wnominate(rollcalls, polarity=c(1, 2), minvotes=10)
40 dwnom_scores <- nominate_scores$legislators$coordID
41
42 get.similarity <- function(x, y){
43   return((2-abs(x-y))/2)
44 }
45
46
47 ## Create an adjacency/similarity matrix using ideology
48 S.ideo <- matrix(NA, ncol=70, nrow=70)

```

```

49 for (i in 1:70){
50   for (j in 1:70){
51     S.ideo[i,j] <- get.similarity(dwnom_scores[i], dwnom_scores[j])
52   }
53 }
54 diag(S.ideo) <- 0
55 S.ideo[is.na(S.ideo)==T] <- 0
56
57
58 #### Generate expected exposure
59 perm <- replicate(perms, z[sample(1:length(z),length(z),rep=F)])
60
61 expected.exp0 <- rep(0, n)
62 expected.exp1 <- rep(0, n)
63
64 for(p in 1:ncol(perm)){
65   zp <- perm[,p]
66   for(i in 1:n){
67     if (zp[i] == 1){
68       expected.exp1[i] <- expected.exp1[i] + sum(S.ideo[i,-i]*zp[-i])
69     }
70     else{
71       expected.exp0[i] <- expected.exp0[i] + sum(S.ideo[i,]*zp)
72     }
73   }
74 }
75 num_treat <- apply(perm,1,sum)
76 num_control <- apply(1-perm,1,sum)

```

```

77 expected.exp1 <- expected.exp1/num_treat
78 expected.exp0 <- expected.exp0/num_control
79
80
81 ##### Generate expected and net exposure
82 ##### This is the spillover effect model
83
84 indirect.treatment <- function(permutation, adj.mat){ #any treatment
      assignment vector and adjacency matrix can be used
85 # permutation: can be the initial treatment assignment or a
      permutation
86 raw.exp <- rep(NA, n)
87 for (i in 1:n){
88   raw.exp[i] <- sum(adj.mat[i,]*permutation)
89   }
90
91 net.exp <- raw.exp - (permutation*expected.exp1 + (1-permutation)*
      expected.exp0)
92 standard.exp <- (net.exp - mean(net.exp))/sd(net.exp) #this is the
      spillover or indirect effect
93 return(standard.exp)
94 }
95
96
97 ##### We now model the uniformity trial transformation
98
99 z.to.unif <- function(outcome, beta1, beta2, permutation, adj.mat){
100 # outcome: vector of direct treatment outcomes

```

```

101 # beta1: direct treatment effect parameter
102 # beta2: indirect treatment effect parameter
103 # permutation: vector of a permutation of z (can be z itself)
104 # adj.mat: adjacency matrix
105
106 exposure <- indirect.treatment(permutation, adj.mat)
107 # This is equation 5
108 h.yz.0 <- outcome - (beta1*permutation) - (beta2*exposure)
109 return(h.yz.0)
110 }
111
112
113 ##### Testing and p-value calculation
114
115 beta1s <- seq(from=-.7, to=0.2, by=.025)
116 beta2s <- seq(from=-.7, to=0.2, by=.025)
117
118 pvals <- matrix(NA, length(beta1s), length(beta2s))
119
120 cl <- makeCluster(4) #Setup for parallel computing
121 registerDoParallel(cl)
122
123 pvalues.ideology <- foreach (i = 1:length(beta1s)) %do% {
124   abc <- foreach (j = 1:length(beta2s)) %do% {
125
126     # Calculate the outcome vector after taking away the effect of
127     treatment

```

```

127   y.0 <- z.to.unif(outcome = y.z, beta1 = betas[i], beta2 = beta2s[j
    ], permutation = z, adj.mat = S.ideo)
128
129   # Calculate observed test statistic
130   exposure <- indirect.treatment(permutation = z, adj.mat = S.ideo)
131   test.stat <- sum((lm(y.0 ~ z + exposure, na.action = na.omit)$resid
    )^2)
132
133   # Calculate a vector of test statistic using permutations
134
135   results <- foreach (k = 1:perms.test) %dopar% {
136     require(permute)
137     perm.z <- z[sample(1:length(z), length(z), rep=F)] #Each time we
    sample a permutation of z
138     perm.y.0 <- z.to.unif(outcome = y.z, beta1 = betas[i], beta2 =
    beta2s[j], permutation = perm.z, adj.mat = S.ideo)
139     perm.exposure <- indirect.treatment(permutation = perm.z, adj.mat
    = S.ideo)
140
141     perm.test.stat <- sum((lm(perm.y.0 ~ perm.z + perm.exposure, na.
    action = na.omit)$resid)^2)
142   }
143
144
145   # A vector of test statistics
146   all.test.stat.vals <- as.numeric(unlist(results))
147
148   # Calculating p-value

```

```

149     pval <- sum(all.test.stat.vals < test.stat)/perms.test
150   }
151   as.numeric(unlist(abc))
152 }
153
154 stopCluster(cl)
155
156 for (i in 1:length(beta1s)){
157   pvals[i,] <- unlist(pvalues.ideology[i])
158 }
159
160 pvals
161
162
163 ## Creating a plot
164 image.plot(beta1s, beta2s, pvals,
165            main = "Plot of p-values", xlab = "Direct effects", ylab = "
            Indirect effects")
166
167 pdf("pvalues_figure.pdf")
168 image.plot(beta1s, beta2s, pvals,
169            main = "Plot of p-values",
170            xlab = "Direct effects", ylab = "Indirect effects")
171 dev.off()

```

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