Problem Set 3

Applied Stats/Quant Methods 1

Due: November 19, 2022

Instructions

- Please show your work! You may lose points by simply writing in the answer. If the problem requires you to execute commands in R, please include the code you used to get your answers. Please also include the .R file that contains your code. If you are not sure if work needs to be shown for a particular problem, please ask.
- Your homework should be submitted electronically on GitHub.
- This problem set is due before 23:59 on Sunday November 19, 2023. No late assignments will be accepted.

In this problem set, you will run several regressions and create an add variable plot (see the lecture slides) in R using the incumbents_subset.csv dataset. Include all of your code.

Question 1

We are interested in knowing how the difference in campaign spending between incumbent and challenger affects the incumbent's vote share.

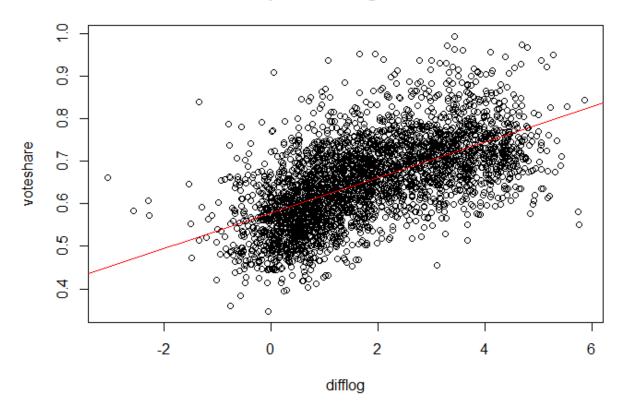
1. Run a regression where the outcome variable is **voteshare** and the explanatory variable is **difflog**.

```
# Run the regression
reg_model1 <- lm(voteshare ~ difflog, data = inc_sub)
# Print the regression summary
summary(reg_model1)</pre>
```

```
lm(formula = voteshare ~ difflog, data = inc_sub)
Residuals:
           1Q Median
    Min
                            3Q
-0.26832 -0.05345 -0.00377 0.04780 0.32749
Coefficients:
<2e-16 ***
difflog
        0.041666 0.000968
                            43.04
                                   <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.07867 on 3191 degrees of freedom
Multiple R-squared: 0.3673, Adjusted R-squared: 0.3671
F-statistic: 1853 on 1 and 3191 DF, p-value: < 2.2e-16
```

2. Make a scatterplot of the two variables and add the regression line.

```
# Create the scatterplot
plot(inc_sub$difflog, inc.sub$voteshare,
    main = "Scatterplot with Regression Line", xlab = "difflog", ylab = "voteshare")
# Fit the regression line
reg_line1 <- lm(inc_sub$voteshare ~ inc_sub$difflog)
abline(reg_line1, col = "red")</pre>
```



3. Save the residuals of the model in a separate object.

```
# Save the residuals in a separate object
residualsq1 <- reg_model1$residuals |
# Print the residuals
print(residualsq1)</pre>
```

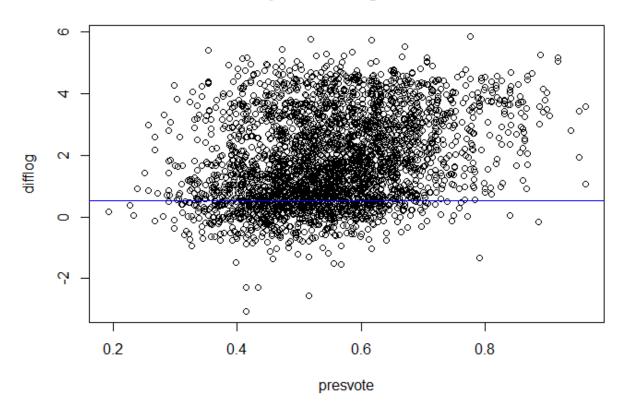
```
#The prediction equation for the given model is:
#voteshare = 0.579031 + 0.041666 * difflog
```

We are interested in knowing how the difference between incumbent and challenger's spending and the vote share of the presidential candidate of the incumbent's party are related.

1. Run a regression where the outcome variable is **presvote** and the explanatory variable is **difflog**.

```
# Run the regression
reg_model2 <- lm(presvote ~ difflog, data = inc_sub)</pre>
# Print the regression summary
summary(reg_model2)
Call:
lm(formula = presvote ~ difflog, data = inc_sub)
Residuals:
           1Q Median
    Min
                             3Q
-0.32196 -0.07407 -0.00102 0.07151 0.42743
         Estimate Std. Error t value Pr(>|t|)
difflog 0.023837 0.001359 17.54 <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1104 on 3191 degrees of freedom
Multiple R-squared: 0.08795, Adjusted R-squared: 0.08767
F-statistic: 307.7 on 1 and 3191 DF, p-value: < 2.2e-16
```

2. Make a scatterplot of the two variables and add the regression line.



3. Save the residuals of the model in a separate object.

```
# Save the residuals in a separate object
residualsq2 <- reg_model2$residuals
# Print the residuals |
print(residualsq2)</pre>
```

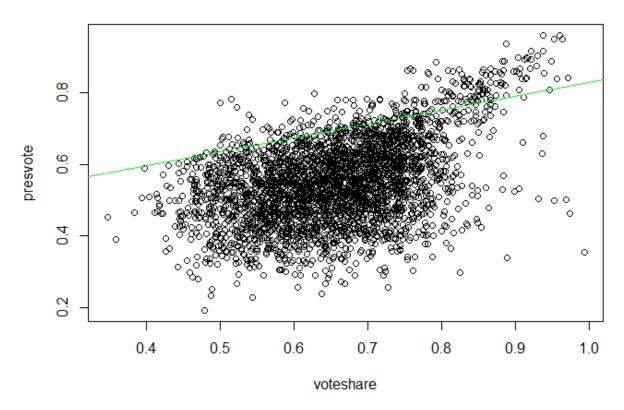
```
#The prediction equation for the given model is:
#presvote = 0.507583 + 0.023837 * difflog
```

We are interested in knowing how the vote share of the presidential candidate of the incumbent's party is associated with the incumbent's electoral success.

1. Run a regression where the outcome variable is **voteshare** and the explanatory variable is **presvote**.

```
# Run the regression
reg_model3 <- lm(voteshare ~ presvote, data = inc.sub)
# Print the regression summary
summary(reg_model3)</pre>
```

2. Make a scatterplot of the two variables and add the regression line.



```
#The prediction equation for the given model is:
#voteshare = 0.441330 + 0.388018 * presvote
```

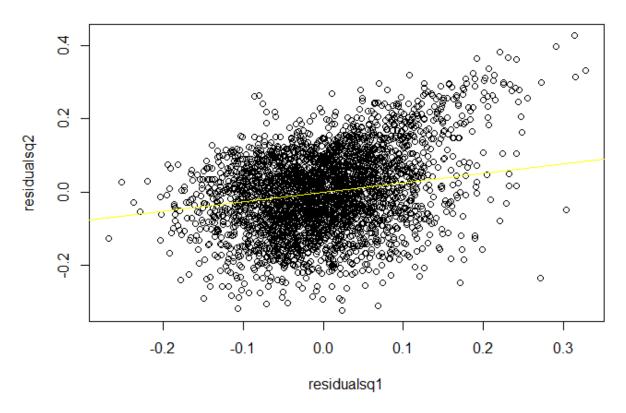
The residuals from part (a) tell us how much of the variation in **voteshare** is *not* explained by the difference in spending between incumbent and challenger. The residuals in part (b) tell us how much of the variation in **presvote** is *not* explained by the difference in spending between incumbent and challenger in the district.

1. Run a regression where the outcome variable is the residuals from Question 1 and the explanatory variable is the residuals from Question 2.

```
reg_model4 <- lm(residualsq1 ~ residualsq2)
summary(reg_model4)

call:
lm(formula = residualsq1 ~ residualsq2)</pre>
```

2. Make a scatterplot of the two residuals and add the regression line.



```
#The prediction equation for the given model is:

\#residualsq1 = -5.934e-18 + 0.2569 * residualsq2
```

What if the incumbent's vote share is affected by both the president's popularity and the difference in spending between incumbent and challenger?

1. Run a regression where the outcome variable is the incumbent's **voteshare** and the explanatory variables are **difflog** and **presvote**.

```
# Run the regression
reg_model5 <- lm(inc_sub$voteshare ~ inc_sub$difflog + inc_sub$presvote)
# Print the regression summary
summary(reg_model5)</pre>
```

```
Call:
lm(formula = inc_sub$voteshare ~ inc_sub$difflog + inc_sub$presvote)
Residuals:
    Min
            1Q Median
                              3Q
-0.25928 -0.04737 -0.00121 0.04618 0.33126
Coefficients:
                Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.4486442 0.0063297 70.88 <2e-16 ***
inc_sub$difflog 0.0355431 0.0009455
                                     37.59
                                             <2e-16 ***
inc_sub$presvote 0.2568770 0.0117637
                                     21.84
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.07339 on 3190 degrees of freedom
Multiple R-squared: 0.4496, Adjusted R-squared: 0.4493
F-statistic: 1303 on 2 and 3190 DF, p-value: < 2.2e-16
```

2. Write the prediction equation.

```
#The prediction equation for the given model is:
#voteshare = 0.4486442 + 0.0355431 * difflog + 0.2568770 * presvote
```

3. What is it in this output that is identical to the output in Question 4? Why do you think this is the case?

Coeffecients of pressvote and residuals (based on regmodel 2) are identical.