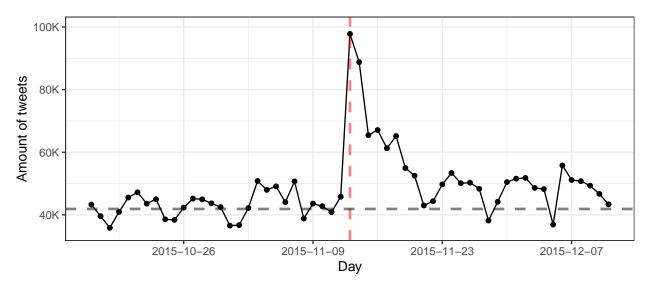
# Collective Emotions and Social Resilience in the Digital Traces After a Terrorist Attack

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### 1. Data description

```
library(sfsmisc)
library(ggplot2)
library(zoo)
library(dplyr)
library(magrittr)
library(arm)
library(texreg)
Sys.setlocale("LC_ALL", 'en_US.UTF-8')
source("Scripts/AuxFunctions.R")
load("Data/Tweets.RData")
Tweets %>% mutate(day=as.Date(date)) -> Tweets
Tweets$user <- Tweets$userid
Tweets %>% group_by(date) -> Tweets
print(paste("N tweets:",nrow(Tweets))) # 7666170
## [1] "N tweets: 17899591"
Tweets %% filter(date>="2015-04-01" & date < "2015-10-01")-> TweetsBL
TweetsBL %>% mutate(w=weekdays(as.Date(date))) -> TweetsBL
print(paste("N tweets in baseline:",nrow(TweetsBL))) # 7666170
## [1] "N tweets in baseline: 7666170"
TweetsBL %>% group_by(date) %>% summarise(nt=length(n)) %>% summarise(mntw=mean(nt)) -> ntweetsBL
Tweets %>% summarise(ntweets=length(n)) -> dts
dts$bl <- rep(ntweetsBL$mntw, length(dts$ntweets))</pre>
dts %>% filter(date >= "2015-10-16" & date < "2015-12-12") -> dts2
print(paste("N tweets in window:",sum(dts2$ntweets))) # 2766054
## [1] "N tweets in window: 2766054"
```



### 2. Affective Reactions

```
TweetsBL %>% group_by(w) %>%summarise(bl=mean(posemo/n)) -> posBL
TweetsBL %>% group_by(w) %>%summarise(bl=mean(negemo/n)) -> negBL

Tweets %>% filter(as.Date(date) >= "2015-10-16" & as.Date(date) < "2015-12-12") -> Tsel
posts <- ciTS(Tsel, "posemo", R=10000)
posts$w <- weekdays(as.Date(posts$date))
posts <- inner_join(posts, posBL)
save(posts, file="temp/posemoCITS.RData")

negts <- ciTS(Tsel, "negemo", R=10000)
negts$w <- weekdays(as.Date(negts$date))
negts <- inner_join(negts, negBL)
save(negts, file="temp/negemoCITS.RData")</pre>
```

```
load("temp/posemoCITS.RData")
load("temp/negemoCITS.RData")

d1 <- as.Date("2015-11-13")
dtbreaks <- c(d1 + seq(-27,0,by=3), d1 + seq(3,27,by=3))</pre>
```

```
plt <- plotts(ts=posts, ylab="Affect Terms", col="darkblue", bgcolor = rgb(0,0,1,0.25))
plt <- plotts(ts=negts, col="darkred", bgcolor = rgb(1,0,0,0.25), plt=plt)
plt <- plt + scale_x_date("Day", breaks = dtbreaks, date_labels = "%b %d")
plt <- plt + theme(axis.text.x = element_text(angle = 30, hjust = 1, colour = "black", size = 10))

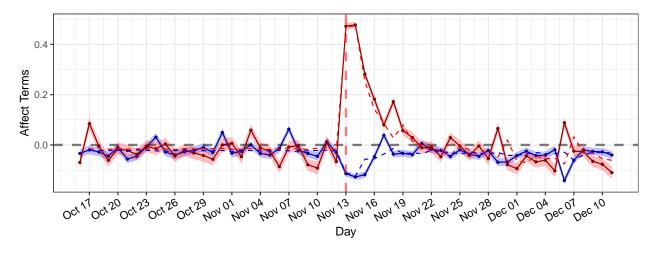
Zday <- which(posts$date == "2015-11-13")[1]
negFit <- TSmodel1(log(negts$mid/negts$bl), Zday)
negDF <- data.frame(x=negts$date[2:length(negts$date)],y=negFit$fitted.values)
plt <- plt + geom_line(data=negDF, aes(x=as.Date(x),y=y), col= rgb(1,0,0), lty=2)

posFit <- TSmodel1(log(posts$mid/posts$bl), Zday)
posDF <- data.frame(x=posts$date[2:length(posts$date)],y=posFit$fitted.values)
plt <- plt + geom_line(data=posDF, aes(x=as.Date(x),y=y), col= rgb(0,0,1), lty=2)

plt</pre>
```

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

## Warning: Use of 'ts\$bl' is discouraged. Use 'bl' instead.



```
simulates <- coef(sim(posFit, n.sims=20000))
print("Intercept:")</pre>
```

```
## [1] "Intercept:"
```

```
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
```

```
## 2.5% 50% 97.5%
## -0.03358442 -0.02376761 -0.01377786
```

	PA	NA
(Intercept)	$-0.0239^{***}$	$-0.0175^{*}$
	(0.0051)	(0.0075)
ypre:postFALSE	-0.0652	-0.0644
	(0.1276)	(0.2073)
ypre:postTRUE	$0.2604^{*}$	$0.5669^{***}$
	(0.1124)	(0.0772)
zTRUE	$-0.0882^{**}$	$0.4812^{***}$
	(0.0310)	(0.0532)
z2TRUE	$-0.0701^*$	$0.2240^{***}$
	(0.0323)	(0.0626)
AIC	-222.5376	-165.9640
BIC	-210.3855	-153.8119
Log Likelihood	117.2688	88.9820
Deviance	0.0498	0.1366
Num. obs.	56	56

 $<sup>^{***}</sup>p < 0.001, \, ^{**}p < 0.01, \, ^*p < 0.05$ 

Table 1: Statistical models

```
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
##
          2.5%
                       50%
                                 97.5%
## -0.31431033 -0.06360629 0.18612096
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
         2.5%
##
                     50%
                              97.5%
## 0.04565718 0.26113473 0.47802588
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
          2.5%
                       50%
                                 97.5%
## -0.14837677 -0.08828218 -0.02859040
```

```
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
           2.5%
                         50%
                                    97.5%
## -0.132710877 -0.069666619 -0.007595419
library(tseries)
confint.default(posFit)
                        2.5 %
                                    97.5 %
##
## (Intercept)
                -0.03385149 -0.013877238
## ypre:postFALSE -0.31531176  0.184887999
## ypre:postTRUE 0.04013304 0.480760085
## zTRUE
                 -0.14885563 -0.027450230
## z2TRUE
                  -0.13336449 -0.006749594
summ <- summary(posFit)</pre>
print(paste("Positive terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Positive terms model R2: 0.320636290180013"
shapiro.test(posFit$residuals)
##
## Shapiro-Wilk normality test
##
## data: posFit$residuals
## W = 0.88288, p-value = 5.772e-05
kpss.test(posFit$residuals)
## Warning in kpss.test(posFit$residuals): p-value greater than printed p-value
##
## KPSS Test for Level Stationarity
## data: posFit$residuals
## KPSS Level = 0.24758, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(posFit$residuals)), posFit$fitted.values)
##
## Pearson's product-moment correlation
## data: sqrt(abs(posFit$residuals)) and posFit$fitted.values
```

```
## t = 1.1988, df = 54, p-value = 0.2359
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.1064014 0.4066892
## sample estimates:
##
         cor
## 0.1610029
simulates <- coef(sim(negFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
           2.5%
                                    97.5%
##
                         50%
## -0.032487129 -0.017661267 -0.002873199
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
##
         2.5%
                     50%
                              97.5%
## -0.4703191 -0.0694061 0.3457771
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
        2.5%
                   50%
                           97.5%
##
## 0.4181270 0.5660027 0.7128982
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
        2.5%
                   50%
                           97.5%
## 0.3775782 0.4821834 0.5861031
```

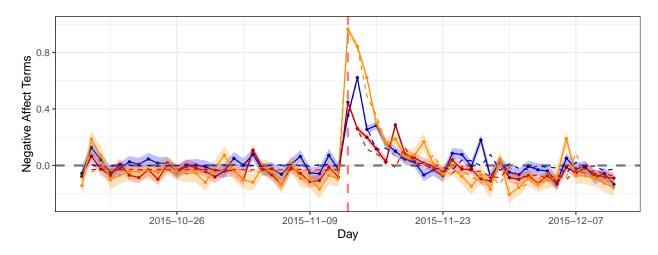
```
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.1046636 0.2242888 0.3477586
confint.default(negFit)
                        2.5 %
##
                                    97.5 %
## (Intercept)
                 -0.03223176 -0.002839171
## ypre:postFALSE -0.47070331 0.341947757
                 0.41563237 0.718138851
## ypre:postTRUE
## zTRUE
                  0.37693212 0.585414794
## z2TRUE
                 0.10136199 0.346683142
summ <- summary(negFit)</pre>
print(paste("Negative terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Negative terms model R2: 0.814094076168924"
shapiro.test(negFit$residuals)
##
##
  Shapiro-Wilk normality test
## data: negFit$residuals
## W = 0.91346, p-value = 0.0006731
kpss.test(negFit$residuals)
## Warning in kpss.test(negFit$residuals): p-value greater than printed p-value
##
## KPSS Test for Level Stationarity
##
## data: negFit$residuals
## KPSS Level = 0.070959, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(negFit$residuals)), negFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(negFit$residuals)) and negFit$fitted.values
## t = -1.7877, df = 54, p-value = 0.07944
```

```
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.47006823 0.02827807
## sample estimates:
          cor
## -0.2363798
TweetsBL %>% group_by(w) %>% summarise(bl=mean(sad/n)) -> sadBL
TweetsBL %>% group_by(w) %>% summarise(bl=mean(ang/n)) -> angBL
TweetsBL %>% group_by(w) %>% summarise(bl=mean(anx/n)) -> anxBL
angts <- ciTS(Tsel, "ang", R=10000)</pre>
angts$w <- weekdays(as.Date(angts$date))</pre>
angts <- inner_join(angts, angBL)</pre>
save(angts, file="temp/angCITS.RData")
anxts <- ciTS(Tsel, "anx", R=10000)</pre>
anxts$w <- weekdays(as.Date(anxts$date))</pre>
anxts <- inner_join(anxts, anxBL)</pre>
save(anxts, file="temp/anxCITS.RData")
sadts <- ciTS(Tsel, "sad", R=10000)</pre>
sadts$w <- weekdays(as.Date(sadts$date))</pre>
sadts <- inner_join(sadts, sadBL)</pre>
save(sadts, file="temp/sadCITS.RData")
load("temp/anxCITS.RData")
load("temp/angCITS.RData")
load("temp/sadCITS.RData")
plt <- plotts(ts=sadts, ylab="Negative Affect Terms",
               col="darkblue", bgcolor = rgb(0,0,1,0.25))
plt <- plotts(ts=angts, col="darkred", bgcolor = rgb(1,0,0,0.25), plt=plt)
plt <- plotts(ts=anxts, col="darkorange", bgcolor = rgb(1,140/255,0,0.25), plt=plt)</pre>
Zday \leftarrow which(posts date == "2015-11-13")[1]
sadFit <- TSmodel1(log(sadts$mid/sadts$bl), Zday)</pre>
DF <- data.frame(x=sadts$date[2:length(sadts$date)],y=sadFit$fitted.values)</pre>
plt <- plt + geom_line(data=DF, aes(x=as.Date(x),y=y), col= rgb(0,0,1), lty=2)</pre>
angFit <- TSmodel1(log(angts$mid/angts$bl), Zday)</pre>
DF <- data.frame(x=angts$date[2:length(angts$date)],y=angFit$fitted.values)
plt <- plt + geom_line(\frac{data}{DF}, aes(\frac{x}{as}.Date(\frac{x}{y}), \frac{col}{rgb}1,0,0), \frac{1}{ty}2)
anxFit <- TSmodel1(log(anxts$mid/anxts$bl), Zday)</pre>
DF <- data.frame(x=anxts$date[2:length(anxts$date)],y=anxFit$fitted.values)
plt <- plt + geom_line(\frac{data=DF}{data}, aes(x=as.Date(x),y=y), col= rgb(1,140/255,0), lty=2)
plt
## Warning: Use of 'ts$mid' is discouraged. Use 'mid' instead.
## Warning: Use of 'ts$bl' is discouraged. Use 'bl' instead.
```

	Sadness	Anger	Anxiety
(Intercept)	0.0003	$-0.0268^*$	$-0.0314^{*}$
	(0.0093)	(0.0101)	(0.0133)
ypre:postFALSE	-0.1116	0.0452	0.1161
	(0.2353)	(0.1903)	(0.2072)
ypre:postTRUE	$0.4337^{***}$	$0.5444^{***}$	$0.6220^{***}$
	(0.0824)	(0.1170)	(0.0728)
zTRUE	$0.3446^{***}$	$0.4700^{***}$	$0.9988^{***}$
	(0.0674)	(0.0689)	(0.0914)
z2TRUE	$0.4604^{***}$	0.0422	$0.2713^{*}$
	(0.0723)	(0.0847)	(0.1128)
AIC	-137.0705	-135.4260	-104.2293
BIC	-124.9184	-123.2739	-92.0772
Log Likelihood	74.5352	73.7130	58.1146
Deviance	0.2289	0.2357	0.4115
Num. obs.	56	56	56

 <sup>= \*\*\*</sup>p < 0.001, \*\*p < 0.01, \*p < 0.05

Table 2: Statistical models



```
simulates <- coef(sim(sadFit, n.sims=20000))
print("Intercept:")</pre>
```

```
## [1] "Intercept:"
```

```
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
```

```
## 2.5% 50% 97.5%
## -0.0179329047 0.0003464633 0.0189051349
```

```
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
                     50%
                              97.5%
##
         2.5%
## -0.5713856 -0.1105952 0.3386838
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.2743307 0.4331621 0.5966726
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.2120646 0.3434533 0.4759827
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
        2.5%
                   50%
##
                           97.5%
## 0.3226935 0.4609608 0.6009262
summ <- summary(sadFit)</pre>
confint.default(sadFit)
##
                        2.5 %
                                  97.5 %
## (Intercept) -0.01789236 0.01852496
## ypre:postFALSE -0.57273097 0.34961751
## ypre:postTRUE 0.27225981 0.59508548
## zTRUE
                  0.21248197 0.47668488
## z2TRUE 0.31867101 0.60218966
```

```
print(paste("Sadness terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Sadness terms model R2: 0.72509524065696"
shapiro.test(sadFit$residuals)
##
##
   Shapiro-Wilk normality test
##
## data: sadFit$residuals
## W = 0.9678, p-value = 0.1393
kpss.test(sadFit$residuals)
## Warning in kpss.test(sadFit$residuals): p-value greater than printed p-value
##
## KPSS Test for Level Stationarity
## data: sadFit$residuals
## KPSS Level = 0.27604, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(sadFit$residuals)), sadFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(sadFit$residuals)) and sadFit$fitted.values
## t = -1.4816, df = 54, p-value = 0.1443
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.43779302 0.06883722
## sample estimates:
##
          cor
## -0.1976401
simulates <- coef(sim(angFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
           2.5%
                         50%
                                    97.5%
## -0.046736751 -0.026681029 -0.007115979
```

```
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
                       50%
                                 97.5%
##
          2.5%
## -0.32302353 0.04639009 0.41504681
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.3196843 0.5453978 0.7783533
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
        2.5%
                   50%
                           97.5%
## 0.3373233 0.4693421 0.6034956
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
         2.5%
                       50%
                                 97.5%
## -0.12710741 0.04195016 0.20669433
summ <- summary(angFit)</pre>
confint.default(angFit)
##
                        2.5 %
                                    97.5 %
## (Intercept)
                 -0.04655919 -0.007003452
## ypre:postFALSE -0.32780784 0.418184553
## ypre:postTRUE   0.31499807   0.773720618
## zTRUE
                 0.33490204 0.605124221
## z2TRUE -0.12376716 0.208086024
```

```
print(paste("Anger terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Anger terms model R2: 0.630283227850662"
shapiro.test(angFit$residuals)
##
##
   Shapiro-Wilk normality test
##
## data: angFit$residuals
## W = 0.85791, p-value = 9.754e-06
kpss.test(angFit$residuals)
## Warning in kpss.test(angFit$residuals): p-value greater than printed p-value
##
## KPSS Test for Level Stationarity
##
## data: angFit$residuals
## KPSS Level = 0.1018, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(angFit$residuals)), angFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(angFit$residuals)) and angFit$fitted.values
## t = -1.4684, df = 54, p-value = 0.1478
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.43637155 0.07058583
## sample estimates:
##
         cor
## -0.195951
simulates <- coef(sim(anxFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
           2.5%
                         50%
                                    97.5%
## -0.057190760 -0.031669709 -0.005954387
```

```
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
                     50%
                              97.5%
##
         2.5%
## -0.2856313 0.1185355 0.5253398
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.4790579 0.6215181 0.7641173
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.8234559 0.9986836 1.1784208
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.0539678 0.2708852 0.4918722
summ <- summary(anxFit)</pre>
confint.default(anxFit)
##
                        2.5 %
                                   97.5 %
## (Intercept) -0.05746755 -0.00540306
## ypre:postFALSE -0.29007127 0.52218201
## ypre:postTRUE 0.47935823 0.76457837
## zTRUE
                 0.81974455 1.17793407
## z2TRUE 0.05025417 0.49241980
```

```
print(paste("Anxiety terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Anxiety terms model R2: 0.84568694624521"
shapiro.test(anxFit$residuals)
##
##
   Shapiro-Wilk normality test
##
## data: anxFit$residuals
## W = 0.94105, p-value = 0.008617
kpss.test(anxFit$residuals)
## Warning in kpss.test(anxFit$residuals): p-value greater than printed p-value
##
##
  KPSS Test for Level Stationarity
## data: anxFit$residuals
## KPSS Level = 0.082316, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(anxFit$residuals)), anxFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(anxFit$residuals)) and anxFit$fitted.values
## t = -0.93662, df = 54, p-value = 0.3531
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.3768102 0.1411579
## sample estimates:
##
          cor
## -0.1264347
```

# 3. Social processes

```
TweetsBL %>% group_by(w) %>%summarise(bl=mean(soc/n)) -> SocBL
TweetsBL %>% group_by(w) %>%summarise(bl=mean(prosoc/n)) -> ProSocBL
TweetsBL %>% group_by(w) %>%summarise(bl=mean(frenchValues/n)) -> FVBL

Socts <- ciTS(Tsel, "soc", R=10000)
Socts$w <- weekdays(as.Date(Socts$date))
Socts <- inner_join(Socts, SocBL)
save(Socts, file="temp/SocCITS.RData")</pre>
```

```
ProSocts <- ciTS(Tsel, "prosoc", R=10000)</pre>
ProSocts$w <- weekdays(as.Date(ProSocts$date))</pre>
ProSocts <- inner_join(ProSocts, ProSocBL)</pre>
save(ProSocts, file="temp/ProSocCITS.RData")
FVts <- ciTS(Tsel, "frenchValues", R=10000)
FVts$w <- weekdays(as.Date(FVts$date))</pre>
FVts <- inner_join(FVts, FVBL)</pre>
save(FVts, file="temp/frenchValuesCITS.RData")
load("temp/SocCITS.RData")
plt <- plotts(ts=Socts, ylab="Social Process Terms",</pre>
               col="darkorange", bgcolor = rgb(1,144/255,0,0.25))
Zday <- which(Socts$date == "2015-11-13")[1]</pre>
SocFit <- TSmodel1(log(Socts$mid/Socts$bl), Zday)</pre>
DF <- data.frame(x=Socts$date[2:length(Socts$date)],y=SocFit$fitted.values)
plt <- plt + geom_line(\frac{data}{DF}, aes(\frac{x}{as}.Date(\frac{x}{y}), col= rgb(1,144/255,0), lty=2)
plt
## Warning: Use of 'ts$mid' is discouraged. Use 'mid' instead.
## Warning: Use of 'ts$bl' is discouraged. Use 'bl' instead.
   0.2
Social Process Terms
   0.1
                     2015-10-26
                                          2015-11-09
                                                               2015-11-23
                                                                                    2015-12-07
                                                   Day
texreg(SocFit, custom.model.names = c("Social"), digits=4, bold=0.05)
simulates <- coef(sim(SocFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
```

## -0.002678329 0.004308643 0.011114040

	Social
(Intercept)	0.0043
	(0.0036)
ypre:postFALSE	0.0810
	(0.1453)
ypre:postTRUE	$0.7146^{***}$
	(0.0754)
zTRUE	0.0076
	(0.0238)
z2TRUE	$0.1616^{***}$
	(0.0238)
AIC	-253.0178
BIC	-240.8657
Log Likelihood	132.5089
Deviance	0.0289
Num. obs.	56
*** ~ < 0.001 ** ~ < 0	01 * < 0.05

 $^{***}p < 0.001,\ ^{**}p < 0.01,\ ^*p < 0.05$ 

Table 3: Statistical models

```
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
##
          2.5%
                       50%
                                 97.5%
## -0.20710348 0.08179196 0.36700532
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
        2.5%
                   50%
                           97.5%
##
## 0.5676856 0.7144005 0.8606857
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
           2.5%
                         50%
                                    97.5%
## -0.038667499 0.008093485 0.055198961
```

```
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.1161985 0.1614211 0.2080157
summ <- summary(SocFit)</pre>
confint.default(SocFit)
##
                         2.5 %
                                   97.5 %
                -0.002708557 0.01125288
## (Intercept)
## ypre:postFALSE -0.203714229 0.36576467
## ypre:postTRUE 0.566851413 0.86239467
## zTRUE
                  -0.039102850 0.05437763
## z2TRUE
                  0.114842490 0.20827864
print(paste("Social process terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Social process terms model R2: 0.727505894368885"
shapiro.test(SocFit$residuals)
##
##
  Shapiro-Wilk normality test
## data: SocFit$residuals
## W = 0.99025, p-value = 0.9307
kpss.test(SocFit$residuals)
## Warning in kpss.test(SocFit$residuals): p-value greater than printed p-value
##
## KPSS Test for Level Stationarity
##
## data: SocFit$residuals
## KPSS Level = 0.079223, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(SocFit$residuals)), SocFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(SocFit$residuals)) and SocFit$fitted.values
## t = -0.28917, df = 54, p-value = 0.7736
```

```
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.2991287 0.2259155
## sample estimates:
## -0.03932035
load("temp/frenchValuesCITS.RData")
plt <- plotts(ts=FVts, ylab="French Values Terms",</pre>
               col="darkblue", bgcolor = rgb(0,0,0.75,0.25))
Zday \leftarrow which(FVts\$date == "2015-11-13")[1]
FVFit <- TSmodel1(log(FVts$mid/FVts$bl), Zday)</pre>
DF <- data.frame(x=FVts$date[2:length(FVts$date)],y=FVFit$fitted.values)
plt <- plt + geom_line(\frac{data}{DF}, aes(\frac{x}{as}.Date(\frac{x}{y}), \frac{col}{col} rgb(0,0,144/255), \frac{1}{ty}=2)
plt
## Warning: Use of 'ts$mid' is discouraged. Use 'mid' instead.
## Warning: Use of 'ts$bl' is discouraged. Use 'bl' instead.
French Values Terms
                     2015-10-26
                                          2015-11-09
                                                               2015-11-23
                                                                                    2015-12-07
                                                   Day
texreg(FVFit, custom.model.names = c("French Values Terms"), digits=4, bold=0.05)
simulates <- coef(sim(FVFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
           2.5%
                         50%
                                    97.5%
## -0.19816807 -0.06442813 0.06549143
print("ypre:postFALSE")
```

## [1] "ypre:postFALSE"

	French Values Terms
(Intercept)	-0.0639
	(0.0674)
ypre:postFALSE	$0.4023^{*}$
	(0.1987)
ypre:postTRUE	$0.8916^{***}$
	(0.1011)
zTRUE	$0.9704^{**}$
	(0.3472)
z2TRUE	$0.9944^{**}$
	(0.3492)
AIC	46.9645
BIC	59.1166
Log Likelihood	-17.4822
Deviance	6.1217
Num. obs.	56

 $<sup>^{***}</sup>p < 0.001, \, ^{**}p < 0.01, \, ^{*}p < 0.05$ 

Table 4: Statistical models

```
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
##
          2.5%
                       50%
                                 97.5%
## 0.005039597 0.401113710 0.789266876
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
##
       2.5%
                   50%
                           97.5%
## 0.7009989 0.8922652 1.0917788
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
                   50%
        2.5%
                           97.5%
## 0.2870458 0.9689702 1.6594691
print("z2TRUE")
## [1] "z2TRUE"
```

```
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.3097633 0.9916495 1.6798260
summ <- summary(FVFit)</pre>
confint.default(FVFit)
##
                        2.5 %
                                  97.5 %
## (Intercept) -0.19614136 0.06825486
## ypre:postFALSE 0.01295194 0.79171428
## ypre:postTRUE 0.69345962 1.08968676
## zTRUE
                  0.28983941 1.65101132
## z2TRUE
                 0.30993792 1.67893619
print(paste("French Values terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "French Values terms model R2: 0.715291698184095"
shapiro.test(FVFit$residuals)
##
  Shapiro-Wilk normality test
## data: FVFit$residuals
## W = 0.98072, p-value = 0.5071
kpss.test(FVFit$residuals)
##
## KPSS Test for Level Stationarity
##
## data: FVFit$residuals
## KPSS Level = 0.5964, Truncation lag parameter = 3, p-value = 0.02296
cor.test(sqrt(abs(FVFit$residuals)), FVFit$fitted.values)
##
## Pearson's product-moment correlation
##
## data: sqrt(abs(FVFit$residuals)) and FVFit$fitted.values
## t = -1.2658, df = 54, p-value = 0.211
\#\# alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.41417327 0.09749468
## sample estimates:
        cor
## -0.169757
```

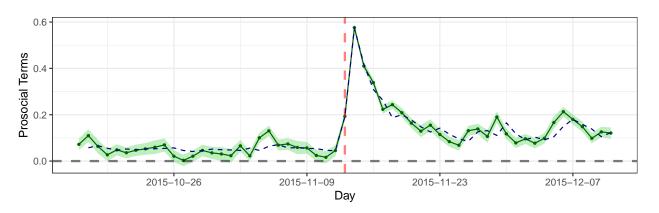
	Prosocial Terms
(Intercept)	$0.0408^{***}$
	(0.0081)
ypre:postFALSE	0.2317
	(0.1509)
ypre:postTRUE	$0.6544^{***}$
	(0.0449)
zTRUE	$0.1405^{***}$
	(0.0326)
z2TRUE	$0.4072^{***}$
	(0.0328)
AIC	-218.8325
BIC	-206.6804
Log Likelihood	115.4162
Deviance	0.0532
Num. obs.	56
***. < 0.001 **. < 0	01 * . 0 05

p < 0.001, p < 0.01, p < 0.05

Table 5: Statistical models

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

## Warning: Use of 'ts\$bl' is discouraged. Use 'bl' instead.



texreg(ProSocFit, custom.model.names = c("Prosocial Terms"), digits=4, bold=0.05)

```
simulates <- coef(sim(ProSocFit, n.sims=20000))</pre>
print("Intercept:")
## [1] "Intercept:"
quantile(simulates[10001:20000,1], probs = c(0.025, 0.5, 0.975))
         2.5%
##
                     50%
                              97.5%
## 0.02514143 0.04062941 0.05656255
print("ypre:postFALSE")
## [1] "ypre:postFALSE"
quantile(simulates[10001:20000,2], probs = c(0.025, 0.5, 0.975))
                       50%
##
          2.5%
                                 97.5%
## -0.06218908 0.23234455 0.52765040
print("ypre:postTRUE")
## [1] "ypre:postTRUE"
quantile(simulates[10001:20000,3], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.5647845 0.6545555 0.7400445
print("zTRUE")
## [1] "zTRUE"
quantile(simulates[10001:20000,4], probs = c(0.025, 0.5, 0.975))
         2.5%
                     50%
## 0.07613559 0.14053265 0.20437299
print("z2TRUE")
## [1] "z2TRUE"
quantile(simulates[10001:20000,5], probs = c(0.025, 0.5, 0.975))
##
        2.5%
                   50%
                           97.5%
## 0.3430520 0.4074965 0.4724248
```

```
summ <- summary(ProSocFit)</pre>
confint.default(ProSocFit)
                        2.5 %
                                  97.5 %
## (Intercept)
                  0.02487821 0.05667417
## ypre:postFALSE -0.06403942 0.52742572
## ypre:postTRUE   0.56647622   0.74229704
## zTRUE
                   0.07656915 0.20447626
## z2TRUE
                  0.34297309 0.47141470
print(paste("prosocial terms model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "prosocial terms model R2: 0.905744466411463"
shapiro.test(ProSocFit$residuals)
##
##
  Shapiro-Wilk normality test
##
## data: ProSocFit$residuals
## W = 0.93085, p-value = 0.003221
kpss.test(ProSocFit$residuals)
## Warning in kpss.test(ProSocFit$residuals): p-value greater than printed p-value
##
  KPSS Test for Level Stationarity
##
## data: ProSocFit$residuals
## KPSS Level = 0.072436, Truncation lag parameter = 3, p-value = 0.1
cor.test(sqrt(abs(ProSocFit$residuals)), ProSocFit$fitted.values)
##
##
  Pearson's product-moment correlation
## data: sqrt(abs(ProSocFit$residuals)) and ProSocFit$fitted.values
## t = -0.48618, df = 54, p-value = 0.6288
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.3233061 0.2003612
## sample estimates:
## -0.06601682
```

## 4. Emotional Synchronization Effect

```
Tweets$emo <- Tweets$posemo + Tweets$negemo
Tweets %>% filter(date>="2015-11-13" & date <= "2015-11-27")-> TweetsDFAttack
TweetsDFAttack %>% group_by(userid) -> TweetsDFAttack
TweetsDFAttack %>% summarise(avgEmo=mean((posemo+negemo)/n), nT=n()/15, # 15 days after the attacks
                             avgSoc=mean(soc/n), avgProsoc=mean(prosoc/n),
                             avgFV=mean(frenchValues/n), avgPA=mean(posemo/n), avgNA=mean(negemo/n),
                             avgAng=mean(ang/n), avgAnx = mean(anx/n), avgSad=mean(sad/n)) -> userDF
Tweets %% filter(date>="2015-08-13" & date <= "2015-11-12")-> TweetsDFBL
TweetsDFBL %>% group_by(userid) -> TweetsDFBL
TweetsDFBL %>% summarise(nTBL = length(n)/92, # number of days in baseline period
                         avgEmoBL=mean((posemo+negemo)/n), socBL=mean(soc/n), prosocBL=mean(prosoc/n),
                         FVBL=mean(frenchValues/n),
                         PABL=mean(posemo/n), NABL=mean(negemo/n),
                         anxBL=mean(anx/n), sadBL=mean(sad/n), angerBL=mean(ang/n), iBL=mean(i/n)) -> u
userDF <- full_join(userDF, userDFBL, by="userid")</pre>
Tweets %% filter(date>="2015-11-28" & date <= "2016-02-27")-> TweetsDFPost
TweetsDFPost %>% group_by(userid) -> TweetsDFPost
TweetsDFPost %>% summarise( nTpost=n(),
 PAPost = mean(posemo/n), NAPost = mean(negemo/n),
 anxPost = mean(anx/n), sadPost = mean(sad/n), angPost = mean(ang/n),
 EmoPost = mean((posemo+negemo)/n),
 socPost=mean(soc/n), prosocPost =mean(prosoc/n), FVPost = mean(frenchValues/n)) -> userDFPost
userDF <- full_join(userDF, userDFPost, by="userid")</pre>
save(userDF, file="temp/userDF.RData")
sel <- data.frame(userid=userDF$userid, sel=userDF$avgEmo>userDF$avgEmoBL)
sel$user <- sel$userid
pTS <- PairTSW(Tweets, sel, "soc", R=1000,w=30)
save(pTS, file="temp/SynchSoc.RData")
pTS <- PairTSDifW(Tweets, sel, "soc", R=1000, w=30)
save(pTS, file="temp/SynchDifSoc.RData")
pTS <- PairTSW(Tweets, sel, "prosoc", R=1000,w=30)
save(pTS, file="temp/SynchProSoc.RData")
pTS <- PairTSDifW(Tweets, sel, "prosoc", R=1000, w=30)
save(pTS, file="temp/SynchDifProSoc.RData")
pTS <- PairTSW(Tweets, sel, "frenchValues", R=1000,w=30)
save(pTS, file="temp/SynchFV.RData")
pTS <- PairTSDifW(Tweets, sel, "frenchValues", R=1000, w=30)
save(pTS, file="temp/SynchDifFV.RData")
```

	Model 1	
(Intercept)	0.0365***	
, - ,	(0.0005)	
PABL	$0.3093^{***}$	
	(0.0078)	
NABL	$0.3345^{***}$	
	(0.0127)	
socBL	-0.0096	
	(0.0104)	
iBL	$0.2411^{***}$	
	(0.0076)	
$\log(nTBL)$	$-0.0015^{***}$	
	(0.0001)	
AIC	-170257.2162	
BIC	-170195.6190	
Log Likelihood	85135.6081	
Deviance	88.8427	
Num. obs.	49001	
***p < 0.001, **p <	*** $p < 0.001, **p < 0.01, *p < 0.05$	

Table 6: Self-selection model based on personality correlates

```
load("temp/userDF.RData")
attach(userDF)

sum(!is.na(nT) & nT>0)
sum(!is.na(nTBL) & nTBL>0)
sum(!is.na(nTBD) & nTPOst>0)
sum(!is.na(nTpost) & nTpost>0)
sum((!is.na(nT) & nT>0) & (!is.na(nTBL) & nTBL>0) & (!is.na(nTpost) & nTpost>0))

periodUserDF <- subset(userDF, (!is.na(nT) & nT>0) & (!is.na(nTBL) & nTBL>0) & (!is.na(nTpost) & nTpost save(periodUserDF, file="temp/periodUserDF.RData")
```

#### 4.0.1 Self-selection

```
## iBL     0.226220989    0.256190957
## log(nTBL)    -0.001774636    -0.001225168

summ <- summary(lin)
print(paste("Self-selection model R2:", (1-summ$deviance/summ$null.deviance)))
## [1] "Self-selection model R2: 0.0928057185364379"</pre>
```

#### 4.1 Difference time series visualizations

```
load("temp/SynchSoc.RData")
d1 <- as.Date("2015-11-13")</pre>
dtbreaks < -c(d1 + seq(-4*7*8,0,by=7*4), d1 + seq(7*8,4*7*8,by=7*4))
Tts <- data.frame(date=pTS$date, mid=pTS$Tmid*100, low=pTS$Tlow*100, hi=pTS$Thi*100)
Fts <- data.frame(date=pTS$date, mid=pTS$Fmid*100, low=pTS$Flow*100, hi=pTS$Fhi*100)
plt <- plotts(Tts, nolog=TRUE,</pre>
              zero=FALSE, dtbreaks= "4 weeks", col="red", bgcolor = rgb(1,0,0,0.25))
plt <- plotts(Fts, col="blue", nolog=TRUE, add=TRUE, plt=plt,</pre>
             bgcolor= rgb(0,0,1,0.25), zero=FALSE)
plt <- plt + geom_vline(xintercept=as.numeric(as.Date("2015-11-27")))</pre>
plt <- plt + scale_x_date("Day", breaks = dtbreaks, date_labels = "%b %d", limits=c(as.Date("2015-06-30
plt
## Warning: Use of 'ts$mid' is discouraged. Use 'mid' instead.
## Warning: Removed 61 row(s) containing missing values (geom_path).
## Warning: Removed 61 rows containing missing values (geom point).
## Warning: Removed 61 row(s) containing missing values (geom_path).
## Warning: Removed 61 rows containing missing values (geom_point).
load("temp/SynchSoc.RData")
refTS <- pTS
load("temp/SynchDifSoc.RData")
pTS$low <- pTS$low/refTS$Flow*100
pTS$mid <- pTS$mid/refTS$Fmid*100
pTS$hi <- pTS$hi/refTS$Fhi*100
plt <- plotts(pTS, nolog=TRUE, bgcolor= rgb(0.95,0.75,0,0.25), col="darkorange",
plt <- plt + geom_vline(xintercept=as.numeric(as.Date("2015-11-27")))</pre>
plt <- plt + scale_x_date("Day", breaks = dtbreaks, date_labels = "%b %d", limits=c(as.Date("2015-06-30
plt
```

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

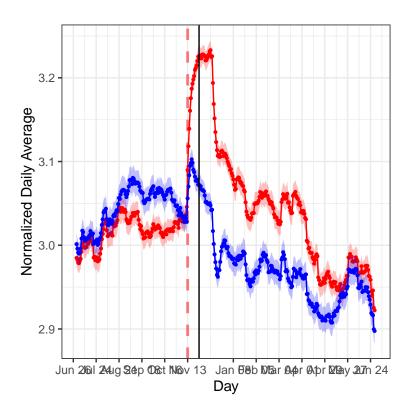


Figure 1: Social Process Terms Synchronization

## Warning: Removed 61 row(s) containing missing values (geom\_path).

## Warning: Removed 61 rows containing missing values (geom\_point).

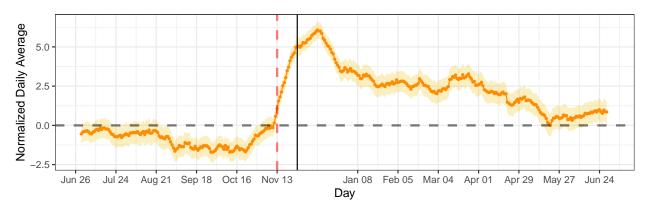


Figure 2: Social Process Terms Synchronization

```
load("temp/SynchProSoc.RData")
d1 <- as.Date("2015-11-13")
dtbreaks <- c(d1 + seq(-4*7*8,0,by=7*8), d1 + seq(7*8,4*7*8,by=7*8))

Tts <- data.frame(date=pTS$date, mid=pTS$Tmid, low=pTS$Tlow, hi=pTS$Thi)
Fts <- data.frame(date=pTS$date, mid=pTS$Fmid, low=pTS$Flow, hi=pTS$Fhi)
plt <- plotts(Tts, nolog=TRUE,</pre>
```

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

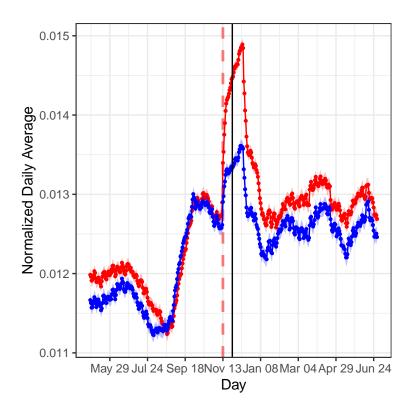


Figure 3: Prosocial Terms Synchronization

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

## Warning: Removed 61 row(s) containing missing values (geom\_path).

## Warning: Removed 61 rows containing missing values (geom\_point).

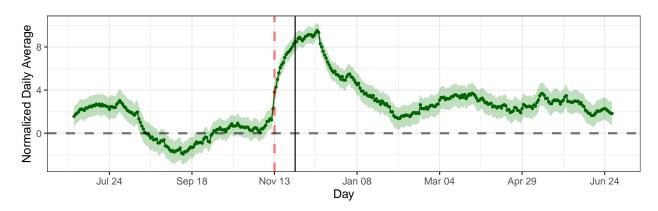


Figure 4: Prosocial Terms Synchronization

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

## Warning: Use of 'ts\$mid' is discouraged. Use 'mid' instead.

## Warning: Removed 61 row(s) containing missing values (geom\_path).

## Warning: Removed 61 rows containing missing values (geom\_point).

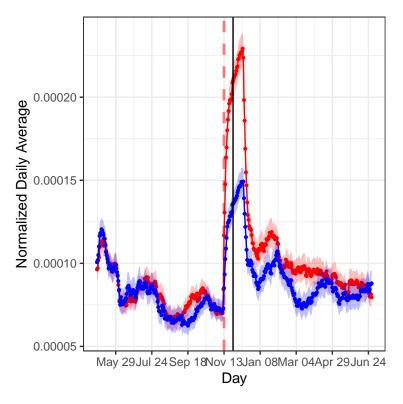


Figure 5: French Value Terms Synchronization

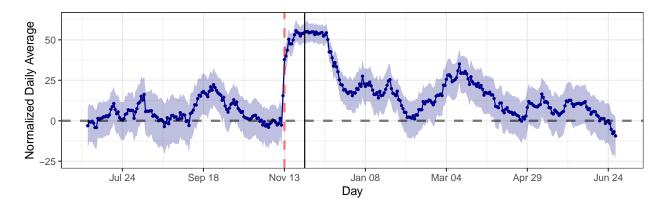


Figure 6: French Value Synchronization

### 4.2 Mediation analysis

```
library(mediation)
Nrep <- 10000
load("periodUserDF.RData")
periodUserDF %>% dplyr::select(avgEmo, PABL, NABL, socBL, iBL, nTBL) -> cDF
prelin <- glm(avgEmo ~ PABL+NABL+socBL+iBL+log(nTBL), data=cDF)</pre>
userDF <- periodUserDF
userDF$emo <- as.numeric(scale(userDF$avgEmo - predict(prelin, newdata=userDF)))</pre>
userDF$socBL <- as.numeric(scale(userDF$socBL))</pre>
userDF$prosocBL <- as.numeric(scale(userDF$prosocBL))</pre>
userDF$FVBL <- as.numeric(scale(userDF$FVBL))</pre>
userDF$PABL <- as.numeric(scale(userDF$PABL))</pre>
userDF$NABL <- as.numeric(scale(userDF$NABL))</pre>
userDF$iBL <- as.numeric(scale(userDF$iBL))</pre>
userDF$1nTBL <- as.numeric(scale(log(userDF$nTBL)))</pre>
userDF$socPost <- as.numeric(scale(userDF$socPost))</pre>
userDF$avgSoc <- as.numeric(scale(userDF$avgSoc))</pre>
med.fit <- glm(avgSoc ~ emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
out.fit <- glm(socPost ~ avgSoc + emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
med.soc <- mediate(med.fit, out.fit, treat = "emo", mediator = "avgSoc", control.value=quantile(userDF$
save(med.soc, file="temp/med.soc.RData")
userDF$prosocPost <- as.numeric(scale(userDF$prosocPost))</pre>
userDF$avgProsoc <- as.numeric(scale(userDF$avgProsoc))</pre>
med.fit <- glm(avgProsoc ~ emo + prosocBL + PABL + NABL + iBL + lnTBL, data = userDF)</pre>
out.fit <- glm(prosocPost ~ avgProsoc + emo + prosocBL + PABL + NABL + iBL + lnTBL, data = userDF)
med.prosoc <- mediate(med.fit, out.fit, treat = "emo", mediator = "avgProsoc", control.value=quantile(</pre>
save(med.prosoc, file="temp/med.prosoc.RData")
userDF$FVPost <- as.numeric(scale(userDF$FVPost))</pre>
userDF$avgFV <- as.numeric(scale(userDF$avgFV))</pre>
med.fit <- glm(avgFV ~ emo + FVBL + PABL + NABL + iBL + lnTBL, data = userDF)
out.fit <- glm(FVPost ~ avgFV + emo + FVBL + PABL + NABL + iBL + lnTBL, data = userDF)
med.FV <- mediate(med.fit, out.fit, treat = "emo", mediator = "avgFV", control.value=quantile(userDF$e
save(med.FV, file="temp/med.FV.RData")
userDF$PAPost <- as.numeric(scale(userDF$PAPost))</pre>
userDF$avgPA <- as.numeric(scale(userDF$avgPA))</pre>
med.fit <- glm(avgPA ~ emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
out.fit <- glm(PAPost ~ avgPA + emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
med.PA <- mediate(med.fit, out.fit, treat = "emo", mediator = "avgPA", control.value=quantile(userDF$em
save(med.PA, file="temp/med.PA.RData")
userDF$NAPost <- as.numeric(scale(userDF$NAPost))</pre>
userDF$avgNA <-as.numeric(scale(userDF$avgNA))</pre>
```

```
med.fit <- glm(avgNA~ emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
out.fit <- glm(NAPost ~ avgNA + emo + socBL + PABL + NABL + iBL + lnTBL, data = userDF)
med.NA <- mediate(med.fit, out.fit, treat = "emo", mediator = "avgNA", control.value=quantile(userDF$em
save(med.NA, file="temp/med.NA.RData")
library(mediation)
load("temp/med.soc.RData")
summary(med.soc)
##
## Causal Mediation Analysis
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
## (Inference Conditional on the Covariate Values Specified in 'covariates')
##
                  Estimate 95% CI Lower 95% CI Upper p-value
##
## ACME
                    0.0160
                                 0.0131
                                                0.02 <2e-16 ***
## ADE
                    0.0224
                                 0.0105
                                                0.03
                                                      2e-04 ***
                    0.0384
                                 0.0267
                                                0.05 <2e-16 ***
## Total Effect
## Prop. Mediated
                   0.4172
                                 0.2960
                                                0.62 <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Sample Size Used: 49001
##
##
## Simulations: 10000
load("temp/med.prosoc.RData")
summary(med.prosoc)
##
## Causal Mediation Analysis
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
## (Inference Conditional on the Covariate Values Specified in 'covariates')
##
##
                  Estimate 95% CI Lower 95% CI Upper p-value
                                                0.01 <2e-16 ***
## ACME
                   0.00922
                                0.00722
## ADE
                   0.01571
                                0.00442
                                                0.03 0.0076 **
                   0.02492
                                                0.04 <2e-16 ***
## Total Effect
                                0.01375
## Prop. Mediated 0.36975
                                0.23530
                                                0.69 <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Sample Size Used: 49001
##
##
## Simulations: 10000
```

```
load("temp/med.FV.RData")
summary(med.FV)
##
## Causal Mediation Analysis
##
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
## (Inference Conditional on the Covariate Values Specified in 'covariates')
##
                   Estimate 95% CI Lower 95% CI Upper p-value
##
## ACME
                   3.44e-03
                                4.45e-04
                                                 0.01 <2e-16 ***
## ADE
                  -5.29e-03
                               -1.56e-02
                                                 0.00
                                                         0.27
                                                         0.67
## Total Effect
                  -1.85e-03
                               -1.07e-02
                                                 0.01
## Prop. Mediated -1.85e+00
                               -1.20e+01
                                                11.50
                                                         0.67
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Sample Size Used: 49001
##
##
## Simulations: 10000
load("temp/med.PA.RData")
summary(med.PA)
##
## Causal Mediation Analysis
##
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
## (Inference Conditional on the Covariate Values Specified in 'covariates')
##
##
                  Estimate 95% CI Lower 95% CI Upper p-value
## ACME
                    0.0567
                                 0.0422
                                                0.07 <2e-16 ***
                                                0.09 <2e-16 ***
## ADE
                    0.0678
                                 0.0498
## Total Effect
                    0.1245
                                 0.1119
                                                0.14 <2e-16 ***
                                 0.3353
                                                0.58 <2e-16 ***
## Prop. Mediated
                    0.4556
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Sample Size Used: 49001
##
##
## Simulations: 10000
load("temp/med.NA.RData")
summary (med.NA)
```

## Causal Mediation Analysis

```
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
## (Inference Conditional on the Covariate Values Specified in 'covariates')
##
                Estimate 95% CI Lower 95% CI Upper p-value
## ACME
                 0.05632
                             0.04770
                                             0.07 <2e-16 ***
## ADE
                 0.00522
                             -0.00718
                                             0.02
                                                      0.4
                            0.05065
                                            0.07 <2e-16 ***
## Total Effect
                0.06154
## Prop. Mediated 0.91516
                              0.74132
                                            1.13 <2e-16 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Sample Size Used: 49001
##
##
## Simulations: 10000
```