POL213 TA Session

Gento Kato April 25, 2019

```
## Clear Workspace
rm(list = ls())
## Set Working Directory to the File location
## (If using RStudio, can be set automatically)
setwd(dirname(rstudioapi::getActiveDocumentContext()$path))
getwd()
## [1] "C:/GoogleDrive/Lectures/2019_04to06_UCD/POL213_TA/POL213_TA_resource"
## Required packages
library(readr) # Reading csv file
library(ggplot2) # Plotting
library(faraway) # for ilogit function
library(pscl) # For pseudo R squared (pR2)
library(DAMisc) # For pre function
library(readstata13) # For importing data
library(MASS) # For murnorm
library(Zelig) # zelig function
```

Study of Religious Message and Participation in Kenya

Check the paper HERE.

Their Replication Data are HERE.

```
# install.packages("dataverse") # Only Once
library(dataverse)
serverset <- "dataverse.harvard.edu"
(meta <- get_dataset("doi:10.7910/DVN/7KSNCE", server=serverset))</pre>
# Get Stata Do File
writeBin(get_file("McClendonRiedl_religionasstimulant.do", "doi:10.7910/DVN/7KSNCE",
                  server=serverset), "McClendonRiedl_religionasstimulant.do")
# Get Data
writeBin(get_file("religionasstimulant.tab","doi:10.7910/DVN/7KSNCE",
                  server=serverset), "religionasstimulant.dta")
d <- read.dta13("religionasstimulant.dta", convert.factors = FALSE)</pre>
# Variables
summary(d)
                                                           sessionnumber
##
      session
                           table
                                          subjects
```

```
3rd Qu.:1.000
                                                         3rd Qu.:19.00
##
##
                      Max. :2.000
                                                         Max. :27.00
##
                     busaranumber
                                      treatment
                                                      decision1
##
      subject
##
   Min.
         : 1.000
                    Min. : 1.00
                                    Min.
                                           :1.000
                                                    Min.
                                                         :1.000
   1st Qu.: 4.000
##
                    1st Qu.: 6.00
                                    1st Qu.:2.000
                                                    1st Qu.:1.000
   Median: 8.000
                    Median :10.00
                                    Median :3.000
                                                    Median :2.000
   Mean : 8.596
##
                    Mean :10.42
                                    Mean :2.546
                                                    Mean :1.594
   3rd Qu.:12.000
                    3rd Qu.:15.00
                                    3rd Qu.:4.000
                                                    3rd Qu.:2.000
##
   Max. :18.000
                    Max. :20.00
                                    Max. :4.000
                                                    Max. :2.000
##
##
     decision2
                   financialassistance healthassistance
   Min.
                   Min.
                          :1.000
                                       Min.
##
         :1.000
                                             :1.00
   1st Qu.:1.000
                   1st Qu.:2.000
                                       1st Qu.:7.00
##
   Median :1.000
                   Median :6.000
                                       Median:7.00
##
   Mean :1.434
                   Mean :4.863
                                       Mean :6.29
##
   3rd Qu.:2.000
                   3rd Qu.:8.000
                                       3rd Qu.:7.00
   Max. :2.000
##
                   Max.
                          :8.000
                                       Max. :8.00
##
##
   disagreementassistance
                            primaryedu
                                          foodassistance
##
   Min.
          :1.000
                          Min. :1.000
                                          Min.
                                                :1.000
   1st Qu.:3.000
                          1st Qu.:2.000
                                          1st Qu.:2.000
   Median :3.000
                          Median :3.000
                                          Median :3.000
##
   Mean :4.393
                          Mean :2.507
                                          Mean :2.614
##
   3rd Qu.:5.000
                          3rd Qu.:3.000
                                          3rd Qu.:3.000
   Max. :8.000
                          Max. :3.000
                                          Max. :3.000
##
##
   vulnerableassistance loanstosmallbusin flashympreelect corruptionreelect
##
   Min.
         :1.000
                        Min.
                               :1.000
                                          Min.
                                                 :1.000
                                                          Min.
                                                                 :1.000
   1st Qu.:3.000
                        1st Qu.:2.000
                                          1st Qu.:1.000
                                                          1st Qu.:1.000
   Median :3.000
                        Median :3.000
                                          Median :2.000
##
                                                          Median :1.000
##
   Mean :2.651
                        Mean :2.511
                                          Mean :1.763
                                                          Mean :1.345
##
   3rd Qu.:3.000
                                          3rd Qu.:2.000
                                                          3rd Qu.:2.000
                        3rd Qu.:3.000
##
   Max.
          :3.000
                        Max.
                              :3.000
                                          Max.
                                                :3.000
                                                          Max.
                                                                :3.000
##
##
    inequalityok
                   indivresponsibility lifeisundermycontrol hardworkrewarded
##
   Min.
          :1.000
                   Min.
                          :1.000
                                       Min.
                                             :1.000
                                                            Min. :1.000
##
   1st Qu.:2.000
                   1st Qu.:1.000
                                       1st Qu.:1.000
                                                            1st Qu.:1.000
   Median :2.000
                   Median :1.000
                                                            Median :1.000
##
                                       Median :1.000
   Mean :1.888
                   Mean :1.404
                                       Mean :1.338
                                                            Mean :1.148
##
   3rd Qu.:2.000
                   3rd Qu.:2.000
                                       3rd Qu.:2.000
                                                            3rd Qu.:1.000
                   Max. :2.000
                                                            Max. :2.000
##
   Max. :2.000
                                       Max. :2.000
##
##
   indivvothervgodguidance youthagendajoin youthagendasms
   Min.
          :1.000
                           Min.
                                :1.000
                                           Min.
                                                  :1.000
   1st Qu.:3.000
##
                           1st Qu.:1.000
                                           1st Qu.:1.000
   Median :3.000
                           Median :1.000
                                           Median :1.000
##
   Mean :2.733
                           Mean :1.055
                                           Mean :1.183
   3rd Qu.:3.000
                           3rd Qu.:1.000
                                           3rd Qu.:1.000
                           Max. :2.000
##
   Max. :3.000
                                           Max. :2.000
##
##
   communityforumjoin
                         optimism
                                       polinterest
                                                         religion
   Min.
          :1.000
                      Min. :1.000
                                      Min. :1.000
                                                      Min. :1.000
   1st Qu.:1.000
                      1st Qu.:1.000
                                      1st Qu.:2.000
                                                      1st Qu.:1.000
```

```
Median :1.000
                       Median :1.000
                                        Median :2.000
                                                         Median :2.000
                                                                :2.498
##
    Mean
          :1.137
                       Mean
                               :1.265
                                        Mean
                                               :2.002
                                                         Mean
##
    3rd Qu.:1.000
                        3rd Qu.:1.000
                                        3rd Qu.:2.000
                                                         3rd Qu.:3.000
           :2.000
                               :3.000
                                                :3.000
                                                                :8.000
##
    Max.
                        Max.
                                        Max.
                                                         Max.
##
##
                    ownsmotorcycle
                                                       tookpamphlet
       ownscar
                                         ownstv
##
           :1.000
                    Min.
                           :1.000
                                            :1.000
                                                             :0.0000
                                                      Min.
    1st Qu.:2.000
                    1st Qu.:2.000
                                     1st Qu.:1.000
                                                      1st Qu.:1.0000
##
##
    Median :2.000
                    Median :2.000
                                     Median :1.000
                                                      Median :1.0000
##
    Mean
          :1.982
                    Mean :1.968
                                     Mean
                                           :1.345
                                                      Mean
                                                            :0.8484
    3rd Qu.:2.000
                    3rd Qu.:2.000
                                     3rd Qu.:2.000
                                                      3rd Qu.:1.0000
                           :2.000
                                                             :1.0000
##
    Max.
          :2.000
                    Max.
                                     Max. :2.000
                                                      Max.
                                                      NA's
##
                                                             :29
##
       smspref
                         sentsms
                                        education
                                                          marital
##
                             :0.000
                                      Min.
                                             : 1.00
                                                              :1.000
    Min.
           :0.0000
                      Min.
                                                       Min.
##
    1st Qu.:0.0000
                      1st Qu.:0.000
                                      1st Qu.:10.00
                                                       1st Qu.:1.000
##
    Median :0.0000
                      Median :0.000
                                      Median :12.00
                                                       Median :2.000
##
    Mean
           :0.4639
                      Mean
                            :0.359
                                      Mean
                                            :12.13
                                                       Mean :1.696
##
    3rd Qu.:1.0000
                      3rd Qu.:1.000
                                      3rd Qu.:14.00
                                                       3rd Qu.:2.000
##
    Max.
           :1.0000
                     Max.
                             :1.000
                                      Max.
                                             :24.00
                                                       Max.
                                                              :3.000
    NA's
##
           :9
                      NA's
                             :48
##
       children
                         surveyid
                                       enrollmentdate
                                                           kiberalocation
##
    Min.
           : 0.000
                                       Length:438
                                                           Min.
                                                                  : 1.000
                     Min.
                             :102602
##
    1st Qu.: 1.000
                      1st Qu.:139559
                                       Class : character
                                                           1st Qu.: 2.000
                      Median :189306
##
    Median : 2.000
                                                           Median : 6.000
                                       Mode :character
    Mean
          : 2.064
                      Mean
                             :199308
                                                           Mean
                                                                  : 5.752
##
    3rd Qu.: 3.000
                      3rd Qu.:246457
                                                           3rd Qu.: 9.000
##
          :13.000
                      Max.
                             :394605
                                                                  :11.000
    Max.
                                                           Max.
##
                     NA's
                                                                   :136
                             :4
                                                           NA's
##
    nrblocation
                      birthyear
                                        gender
                                                       occupation
##
    Min.
          : 65.0
                    Min.
                            :1938
                                    Min.
                                           :1.000
                                                     Min.
                                                            : 2.00
##
    1st Qu.:651.0
                    1st Qu.:1974
                                    1st Qu.:1.000
                                                     1st Qu.:25.00
##
    Median :652.0
                    Median:1983
                                    Median :2.000
                                                     Median :28.00
##
    Mean
           :626.1
                    Mean
                           :1980
                                           :1.569
                                                            :24.83
                                    Mean
                                                     Mean
##
    3rd Qu.:654.0
                    3rd Qu.:1989
                                    3rd Qu.:2.000
                                                     3rd Qu.:28.00
##
    Max.
           :657.0
                            :1994
                                           :2.000
                                                     Max.
                                                            :30.00
                    Max.
                                    Max.
##
    NA's
           :306
                    NA's
                            :4
                                    NA's
                                            :4
                                                     NA's
                                                            :77
##
    occupation_spec
                         incomestream
                                         selfemployed
                                                         nativelanguage
##
    Length: 438
                       Min.
                               :1.000
                                        Min.
                                               :1.000
                                                         Min.
                                                                : 1.000
##
    Class : character
                       1st Qu.:1.000
                                        1st Qu.:1.000
                                                         1st Qu.: 2.000
##
    Mode :character
                       Median :1.000
                                        Median :2.000
                                                         Median : 3.000
##
                        Mean
                               :1.285
                                        Mean
                                               :1.593
                                                         Mean
                                                                : 3.309
##
                        3rd Qu.:2.000
                                        3rd Qu.:2.000
                                                         3rd Qu.: 4.000
##
                               :2.000
                                                :2.000
                                                                :22.000
                        Max.
                                        Max.
                                                         Max.
##
                        NA's
                               :266
                                        NA's
                                                :266
                                                         NA's
                                                                :4
##
    nativelanguage_spec
                            invites
                                      subjectpool1
                                                       beforeattend
##
    Length:438
                         Min.
                                :0
                                     Min.
                                            :1.000
                                                      Min.
                                                             :-1.000
##
                                     1st Qu.:1.000
                                                      1st Qu.: 1.000
    Class :character
                         1st Qu.:0
##
    Mode :character
                         Median:0
                                     Median :1.000
                                                      Median : 1.000
##
                         Mean
                                :0
                                     Mean
                                           :1.305
                                                      Mean
                                                             : 1.664
##
                         3rd Qu.:0
                                     3rd Qu.:2.000
                                                      3rd Qu.: 2.000
##
                                            :2.000
                         Max.
                                :0
                                     Max.
                                                      Max.
                                                             : 7.000
##
                         NA's
                                :5
                                     NA's
                                             :5
##
     dictatorkept dictatorgave dictatorreceived dictatorpayoff
```

```
## Min. : 0 Min. : 0 Min. : 0
                                        Min. : 0
## 1st Qu.: 60
              1st Qu.: 0 1st Qu.: 0
                                        1st Qu.: 80
                                        Median:100
## Median : 90
              Median: 10 Median: 10
## Mean : 82 Mean : 18 Mean : 18
                                        Mean :100
              3rd Qu.: 40
                         3rd Qu.: 40
## 3rd Qu.:100
                                        3rd Qu.:120
## Max. :100
              Max. :100 Max. :100
                                        Max. :200
##
```

Recoding of Variables

```
#*VARIABLE CODING FOR PARTICIPATION PAPER
# Religious, Non-Selfaffirming Treatment
d$rsi = 0
d$rsi[d$treatment==1] = 1
# Secular, Non-Selfaffirming Treatment
d\$ssi = 0
d$ssi[d$treatment==2] = 1
# Religious, Selfaffirming (Prosperity) Treatment
d$rpm = 0
dpm[dtreatment==3] = 1
# Secular, Selfaffirming (Prosperity) Treatment
d$spm = 0
d$spm[d$treatment==4] = 1
# Religious Treatment Summary (Religious=1, Secular=0)
d$religioustreatment = 0
d$religioustreatment[d$rsi==1 | d$rpm==1] = 1
# Self-affirming Treatment Summary (Self-affirming=1, Not=0)
d$prosperitytreatment = 0
d$prosperitytreatment[d$rpm==1 | d$spm==1] = 1
# Age
dage = 2014 - dbirthyear
# Christian =1 or Not =0
dchristian = 1
d$christian[d$religion <math>\%in\% c(5,6,7,8)] = 0
summary(d$christian)
##
      Min. 1st Qu. Median
                              Mean 3rd Qu.
                                              Max.
## 0.0000 1.0000 1.0000 0.9155 1.0000 1.0000
# Obtained Seconday Education = 1, Not = 0
d$secondaryed = 0
d$secondaryed[d$education > 10] = 1
# Owning Car, Television, or Motorcycle (Have = 1, Not = 0)
d$car = ifelse(d$ownscar==1,1,0)
d$television = ifelse(d$ownstv==1,1,0)
```

```
d$motorcycle = ifelse(d$ownsmotorcycle==1,1,0)
# Female = 1, Male = 0
d$female = ifelse(d$gender==2,1,0)
# Denomination (Belong to the denomination = 1, Not = 0)
d$catholic <- ifelse(d$religion==2,1,0)</pre>
d$pentecostal <- ifelse(d$religion==1,1,0)</pre>
d$tradchristian <- ifelse(d$religion %in% c(2,3),1,0)</pre>
#**above includes mainline protestant and catholic
d$pentecostal2 <- ifelse(d$religion %in% c(1,4),1,0)</pre>
#** above includes pentecostal and the category "other" (likely charismatic or renewalist)
# Marital Status (Currently Married)
d$married <- ifelse(d$marital==2,1,0)
# Marital Status (Ever Married)
d$evermarried <- ifelse(d$marital %in% c(2,3),1,0)</pre>
# Native Language (Speak that language=1, Not=0)
d$kalenjin = ifelse(d$nativelanguage==12,1,0)
d$luhya = ifelse(d$nativelanguage==3,1,0)
d$kamba = ifelse(d$nativelanguage==5,1,0)
d$kisii = ifelse(d$nativelanguage==4,1,0)
d$kikuyu = ifelse(d$nativelanguage==1,1,0)
d$luo = ifelse(d$nativelanguage==2,1,0)
d$other = ifelse(d$nativelanguage%in%c(22,6,7,14,8),1,0)
# Kept Amount % in Dictator Game
table(d$dictatorkept)
##
##
    0 20 45 50 60 70 75 78 80 90 91 94 95 97 98
                                                                 99 100
             1 99 13 12
                             3
                                1 68 20
                                             1
                                                     7
                                                                  3 201
# DV1: Sending SMS Message (1=Yes, O=No)
table(d$sentsms)
##
    0
## 250 140
# DV2: Took Pamphlet (1=Yes, O=No)
table(d$tookpamphlet)
##
##
    0 1
## 62 347
# DV3: Intention to Joing Youth Group or Community Forum
d$joingroup=0
d$joingroup[d$youthagendajoin==1 & d$communityforumjoin==1] = 1
table(d$joingroup)
##
##
    0
## 69 369
```

```
# Number of Previous Experiment Participation
d$beforeattend[d$beforeattend<0] <- NA
table(d$beforeattend)

##
## 0 1 2 3 4 5 6 7
## 60 165 116 74 8 6 7 1

# Drop Those Who Attended Too Many Times Previously
d <- d[d$beforeattend %in% c(0,1,2,3),]</pre>
```

Run Logistic Regression

1. Run Logit Model using glm function

DV is Sending SMS, Treatments are religious message and self-affirming message Think about how you can capture all treatments

• Cecular, Non-Self-Affirming as Reference Category

```
m1 <- glm(sentsms ~ spm + rsi + rpm, data = d, family=binomial("logit"))
summary(m1)</pre>
```

```
##
## Call:
  glm(formula = sentsms ~ spm + rsi + rpm, family = binomial("logit"),
##
       data = d)
##
  Deviance Residuals:
##
       Min
                1Q
                                   3Q
                      Median
                                           Max
   -0.9964 -0.9331 -0.8446
                               1.3699
                                        1.5518
##
##
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
##
                           0.23002 -3.684 0.00023 ***
## (Intercept) -0.84730
                           0.30958
                0.24116
                                     0.779 0.43598
## rsi
                0.04879
                           0.32652
                                     0.149 0.88122
## rpm
                0.40547
                           0.31392
                                     1.292 0.19649
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 475.46 on 370
                                      degrees of freedom
## Residual deviance: 473.33 on 367 degrees of freedom
     (44 observations deleted due to missingness)
## AIC: 481.33
## Number of Fisher Scoring iterations: 4
```

• Another way of doing the same thing (You see that coefficients are identical)

```
##
## Call:
##
  glm(formula = sentsms ~ prosperitytreatment * religioustreatment,
       family = binomial("logit"), data = d)
##
##
## Deviance Residuals:
                     Median
      Min
                10
                                   30
                                           Max
## -0.9964 -0.9331 -0.8446
                                        1.5518
                             1.3699
##
## Coefficients:
##
                                          Estimate Std. Error z value
## (Intercept)
                                          -0.84730
                                                      0.23002 -3.684
## prosperitytreatment
                                           0.24116
                                                      0.30958
                                                                0.779
## religioustreatment
                                                      0.32652
                                           0.04879
                                                                0.149
## prosperitytreatment:religioustreatment 0.11551
                                                      0.44179
                                                                0.261
##
                                          Pr(>|z|)
## (Intercept)
                                           0.00023 ***
## prosperitytreatment
                                           0.43598
## religioustreatment
                                           0.88122
## prosperitytreatment:religioustreatment 0.79373
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
  (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 475.46 on 370 degrees of freedom
##
## Residual deviance: 473.33 on 367 degrees of freedom
     (44 observations deleted due to missingness)
## AIC: 481.33
##
## Number of Fisher Scoring iterations: 4
```

2. Calculate Odds Ratio for Treatment Variables.

2.1 Generate Odds Ratio

• Following codes produce identical results

```
exp(m1$coefficients) # OR
## (Intercept)
                        spm
                                     rsi
                                                 rpm
     0.4285714
                                           1.5000000
##
                 1.2727273
                              1.0500000
exp(summary(m1)$coefficients[,1]) # OR
## (Intercept)
                        spm
                                     rsi
                                                  rpm
     0.4285714
                  1.2727273
                              1.0500000
                                           1.5000000
exp(coef(summary(m1))[,1])
## (Intercept)
                        spm
                                     rsi
                                                 rpm
     0.4285714
                  1.2727273
                              1.0500000
                                           1.5000000
```

2.2. Generate Odds Ratio with Confidence Intervals

• From Scott's Code

```
logit.or <- function(model) {
  logit.coeffs <- coef(summary(model))
  odds.ratio <- exp(logit.coeffs[ ,1])
  lci <- exp(logit.coeffs[ ,1] - 1.96 * logit.coeffs[ ,2])
  uci <- exp(logit.coeffs[ ,1] + 1.96 * logit.coeffs[ ,2])
  logit.or <- cbind(odds.ratio, lci, uci)
  logit.or
}
logit.or(m1)</pre>
```

```
## odds.ratio lci uci

## (Intercept) 0.4285714 0.2730390 0.6727004

## spm 1.2727273 0.6937711 2.3348259

## rsi 1.0500000 0.5536713 1.9912537

## rpm 1.5000000 0.8107338 2.7752634
```

• Alternatively...

```
## odds.ratio lci uci
## (Intercept) 0.4285714 0.3536610 0.519349
## spm 1.2727273 0.9827459 1.648274
## rsi 1.0500000 0.7993761 1.379201
## rpm 1.5000000 1.1540460 1.949662
```

2.3. Interpret the meaning!

• Make Numbers Easier to interpret

```
(exp(coef(m1))-1) * 100
```

```
## (Intercept) spm rsi rpm
## -57.14286 27.27273 5.00000 50.000000
```

Those who heard secular & self-affirming message are 35% (1.35 times) more likely; those who heard religious & non-self-affirming message are 5% (1.05 times) more likely; those who heard religious & self-affirming message are 50% (1.5 times) more likely than those who heard secular & non-self-affirming message to send SMS

3. Export Pseudo R Square

3.1. Use pR2 Function

3.2. McKelvey-Zavonia pseudo-R2 (manually)

```
yhat.m1 <- predict(m1, type="response")
round(mckR2.m1 <- var(yhat.m1) / (var(yhat.m1) + (pi^2/3)),5)
## [1] 0.00039</pre>
```

4. Obtain Classification Table

• Check value...

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 0.3000 0.3103 0.3529 0.3396 0.3529 0.3913
pred.m1 <- (yhat.m1 > .35)*1 # Let's Make .35 a split point
```

• Deal with missing value

```
dx <- na.omit(d[,all.vars(m1$formula)])
classtab <- data.frame(response = dx$sentsms, predicted = pred.m1)</pre>
```

• Alternatively... (Not using new data)

```
classtab <- data.frame(response = m1$model$sentsms, predicted = pred.m1)</pre>
```

• Result

```
xtabs(~ predicted + response, data = classtab)
```

```
## response
## predicted 0 1
## 0 123 54
## 1 122 72
```

5. Proportional Reduction in Error (PRE)

```
pre(m1, sim=TRUE, R=1000)
```

```
## mod1: sentsms ~ spm + rsi + rpm
## mod2: sentsms ~ 1
##

## Analytical Results
## PMC = 0.660
## PCP = 0.660
## PRE = 0.000
## ePMC = 0.551
## ePCP = 0.554
## ePRE = 0.006
##

## Simulated Results
##
    median lower upper
## PRE 0.000 -0.159 0.000
## ePRE 0.004 -0.047 0.050
```

The reduction in error is effectively zero.

6. Generate ROC Curve

• Generalize Scott's Code

```
roc.curve=function(s,m,print=FALSE){
    # Predicted Probabilities
Ps=(predict(m, type="response")>s)*1
# False Positive
FP=sum((Ps=1)*(m$model[,1]==0))/sum(m$model[,1]==0)
# True Positive
TP=sum((Ps=1)*(m$model[,1]==1))/sum(m$model[,1]==1)
# Print Table
if(print==TRUE){
    print(table(Observed=m$model[,1],Predicted=Ps))
}
vect=c(FP,TP)
names(vect)=c("FPR","TPR")
return(vect)
}
```

• Test Function

```
threshold = 0.35
roc.curve(threshold,m1,print=TRUE)
```

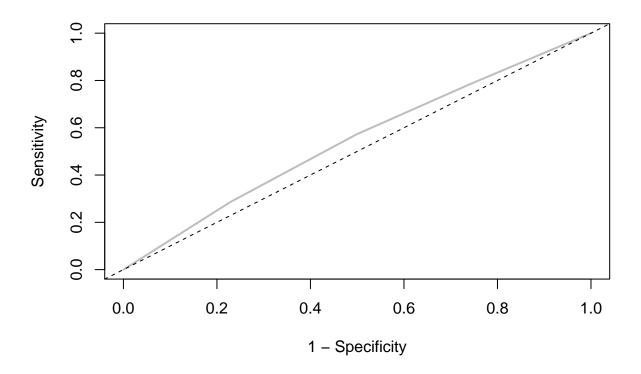
```
## Predicted
## Observed 0 1
## 0 123 122
## 1 54 72
## FPR TPR
## 0.4979592 0.5714286
```

• Make roc.curve function applicable to vector of threshold

```
ROC.curve=Vectorize(roc.curve, "s")
```

• Plot ROC curve

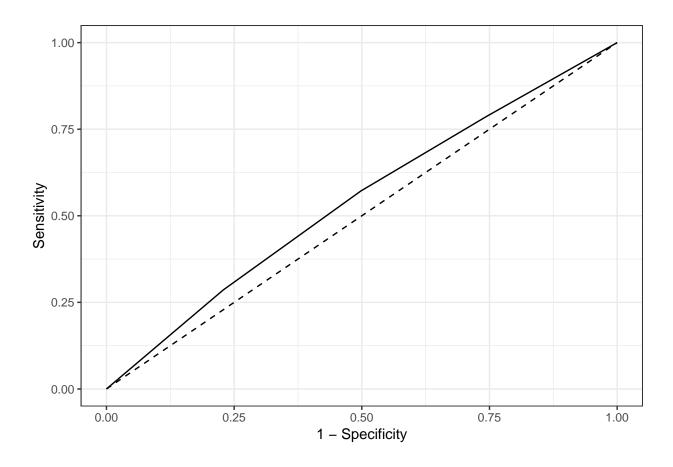
```
M.ROC=ROC.curve(seq(0,1,by=.01),m1)
plot(M.ROC[1,], M.ROC[2,], col="grey", lwd=2, type="1", xlab="1 - Specificity" ,ylab="Sensitivity")
# Add 45 degrees line
abline(0, 1, col="black", lty=2)
```



• Use ggplot2

```
# Create Data
rocdt <- data.frame(probs = seq(0, 1, by=.01))
roc <- ROC.curve(rocdt$probs, m1)
rocdt$fpr <- roc["FPR",]
rocdt$tpr <- roc["TPR",]

# Plot
ggplot(rocdt, aes(x=fpr,y=tpr)) +
    geom_line(aes(y=fpr),linetype=2) +
    geom_line() +
    xlab("1 - Specificity") + ylab("Sensitivity") +
    theme_bw()</pre>
```



Assess Moderation of Treatment

${\bf 1.}\ \ {\bf Choose\ One\ of\ Demographic/Attitudinal\ Variables\ and\ Interact\ with\ Treatment}$

```
m2 <- glm(sentsms ~ spm*pentecostal2 + rsi*pentecostal2 + rpm*pentecostal2,
         data = d, family=binomial("logit"))
summary(m2)
##
## Call:
  glm(formula = sentsms ~ spm * pentecostal2 + rsi * pentecostal2 +
      rpm * pentecostal2, family = binomial("logit"), data = d)
##
##
## Deviance Residuals:
      Min
                    Median
                                ЗQ
                                        Max
               1Q
## -1.1073 -0.8904 -0.8576
                            1.4042
                                     1.5928
##
## Coefficients:
                  Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                  0.39254 0.744 0.45674
## spm
                   0.29214
## pentecostal2
                  -0.08701
                             0.46714 -0.186 0.85224
## rsi
                   0.09038
                             0.41576
                                      0.217 0.82790
                             0.44163
                                       0.110 0.91203
## rpm
                   0.04879
```

```
0.67483 -0.194 0.84641
## pentecostal2:rsi -0.13071
                           0.63789 1.069 0.28493
## pentecostal2:rpm 0.68210
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
     Null deviance: 475.46 on 370 degrees of freedom
## Residual deviance: 470.84 on 363 degrees of freedom
    (44 observations deleted due to missingness)
## AIC: 486.84
## Number of Fisher Scoring iterations: 4
```

2. Calculate Adjusted McFadden R2 and compare it with the first model

• Check that dimention of m1 and m2 are the same.

```
dim(m1$model)==dim(m2$model)
## [1] TRUE FALSE
  • Run NULL Model
m0 <- glm(sentsms ~ 1, data= m1$model, family = binomial(link="logit"))</pre>
summary(m0)
##
## glm(formula = sentsms ~ 1, family = binomial(link = "logit"),
##
       data = m1$model)
##
## Deviance Residuals:
##
      Min
            1Q Median
                                30
                                       Max
## -0.911 -0.911 -0.911
                                     1.470
                           1.470
##
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
                            0.1096 -6.066 1.31e-09 ***
## (Intercept) -0.6650
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 475.46 on 370 degrees of freedom
## Residual deviance: 475.46 on 370 degrees of freedom
## AIC: 477.46
## Number of Fisher Scoring iterations: 4
  • Calculate Adjusted Statistics
L.m1 <- logLik(m1)
L.m2 \leftarrow logLik(m2)
L.m0 \leftarrow logLik(m0)
P <- attr(L.m1, "df")</pre>
```

```
McFadden.R2.m1 <- 1 - (L.m1 / L.m0); McFadden.R2.m1

## 'log Lik.' 0.004484705 (df=4)

McFadden.Adj.R2.m1 <- 1 - ((L.m1 - P) / L.m0); McFadden.Adj.R2.m1

## 'log Lik.' -0.01234102 (df=4)

McFadden.R2.m2 <- 1 - (L.m2 / L.m0); McFadden.R2.m2

## 'log Lik.' 0.009728201 (df=8)

McFadden.Adj.R2.m2 <- 1 - ((L.m2 - P) / L.m0); McFadden.Adj.R2.m2

## 'log Lik.' -0.007097526 (df=8)</pre>
```

Both have negative value, implying that those models are probably not good. Model 2 has slightly less negative value, implying that adding moderators might worth.

3. Generate Several Profiles of Interest

```
# Check what coefficients exist.
names(m2$coefficients)
## [1] "(Intercept)"
                           "spm"
                                              "pentecostal2"
## [4] "rsi"
                          "rpm"
                                              "spm:pentecostal2"
## [7] "pentecostal2:rsi" "pentecostal2:rpm"
# Secular & Non-Self-Affirming Treatment & Non-Pentecostal
profile1 <- c(1, 0, 0, 0, 0, 0, 0, 0)
# Religious & Self-Affirming Treatment & Non-Pentecostal
profile2 <- c(1, 0, 0, 0, 1, 0, 0, 0)
# Secular & Non-Self-Affirming Treatment & Pentecostal
profile3 \leftarrow c(1, 0, 1, 0, 0, 0, 0)
# Religious & Self-Affirming Treatment & Pentecostal
profile4 <- c(1, 0, 1, 0, 1, 0, 0, 1)
```

4. Assess First Differences in Treatment Effect, Conditional on Moderator Values Manually...

```
# Draw coefficients randomly from Multivariate Normal Distribution
ndraws <- 1000
betadraw <- mvrnorm(ndraws, coef(m2), vcov(m2))

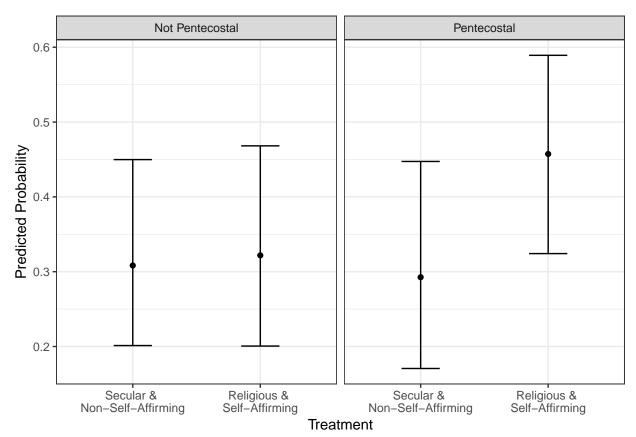
# Generalize Scott's Code into function

logisprob <- function(profile,betadraw) {
    profile_beta <- betadraw %*% profile
    profile_prob <- exp(profile_beta) / (1 + exp(profile_beta))

meanprob <- mean(profile_prob)
    sdprob <- apply(profile_prob, 2, sd)
    qtprob <- apply(profile_prob, 2, quantile, probs=c(0.025,0.5,0.975))

res <- c(meanprob,sdprob,qtprob)</pre>
```

```
names(res) <- c("mean", "se", "per025", "per50", "per975")</pre>
  return(res)
}
# Generate Predictions
pred <- sapply(list(profile1,profile2,profile3,profile4),</pre>
                logisprob, betadraw=betadraw)
preddt <- as.data.frame(t(pred))</pre>
preddt$tr <- rep(c("Secular & \nNon-Self-Affirming",</pre>
                    "Religious & \nSelf-Affirming"),2)
preddt$tr <- factor(preddt$tr,levels=unique(preddt$tr))</pre>
preddt$mod <- rep(c("Not Pentecostal", "Pentecostal"), each=2)</pre>
preddt$mod <- factor(preddt$mod,levels=unique(preddt$mod))</pre>
ggplot(preddt, aes(x=tr,y=mean)) +
  geom_point() +
  geom_errorbar(aes(ymin=per025,ymax=per975),width=0.3) +
  xlab("Treatment") + ylab("Predicted Probability") +
  facet_grid(.~mod) + theme_bw()
```



Being Pentecostal (or other "prosperity" faction of the Christianity) does moderate the treatment effect. Those who are Pentecostal are much more likely to respond to Religious & Self-Affirming Treatment.

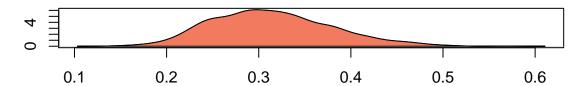
Use zelig...

```
# Model
z.out <- zelig(m2$formula, model="logit", data=m2$model)</pre>
## How to cite this model in Zelig:
     R Core Team. 2007.
     logit: Logistic Regression for Dichotomous Dependent Variables
##
     in Christine Choirat, Christopher Gandrud, James Honaker, Kosuke Imai, Gary King, and Olivia Lau,
##
     "Zelig: Everyone's Statistical Software," http://zeligproject.org/
##
# Profiles
x.prof1 <- setx(z.out, rsi=0, spm=0, rpm=0, pentecostal2=0)</pre>
x.prof2 <- setx(z.out, rsi=0, spm=0, rpm=1, pentecostal2=0)</pre>
x.prof3 <- setx(z.out, rsi=0, spm=0, rpm=0, pentecostal2=1)</pre>
x.prof4 <- setx(z.out, rsi=0, spm=0, rpm=1, pentecostal2=1)</pre>
# Simulated Results
s.out1 \leftarrow sim(z.out, x = x.prof1)
s.out2 \leftarrow sim(z.out, x = x.prof2)
s.out3 \leftarrow sim(z.out, x = x.prof3)
s.out4 \leftarrow sim(z.out, x = x.prof4)
# Plot
plot(s.out1)
```

Predicted Values: Y|X



Expected Values: E(Y|X)

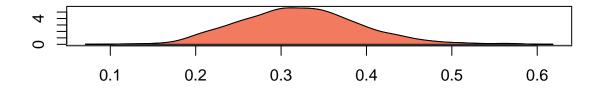


plot(s.out2)

Predicted Values: Y|X

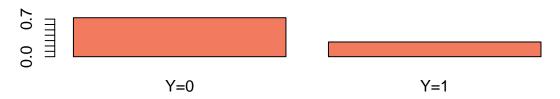


Expected Values: E(Y|X)

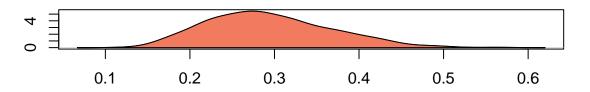


plot(s.out3)

Predicted Values: Y|X



Expected Values: E(Y|X)



plot(s.out4)

Predicted Values: Y|X



Expected Values: E(Y|X)

