

STAR Models

July 03, 2021

Lagrange Multiplier Tests

Table 1: Lagrange Multiplier Tests

		SIGACT	ICEWS	GED
Half-year	Error	6.770	0.624	4.417
		(0.009)	(0.430)	(0.036)
	Lag	23.745	0.039	0.598
		(0.000)	(0.844)	(0.439)
Month	Error	0.124	4.341	5.719
		(0.725)	(0.037)	(0.017)
	Lag	7.461	0.008	5.749
		(0.006)	(0.930)	(0.016)

Note: Robust Lagrange multiplier tests. P-values in parentheses.

Linear Regression Models

Spatial Regression Models

Table 2: Linear Models

	Half-year			Month		
	SIGACT	ICEWS	GED	SIGACT	ICEWS	GED
Phi	0.17*** (0.03)	-0.16*** (0.02)	-0.39*** (0.03)	-0.12*** (0.01)	-0.44*** (0.01)	-0.46*** (0.01)
Condolence spending	-0.74*** (0.20)	0.99*** (0.23)	-0.13 (0.11)	-0.26 (1.58)	-0.16 (0.29)	-0.32** (0.11)
Ruzicka spending	-0.67 (1.07)	3.36** (1.29)	1.20 (0.62)	-40.78*** (7.74)	-1.92 (1.40)	-0.22 (0.55)
Coalition collateral damage	0.06*** (0.01)	0.09*** (0.01)	0.03*** (0.01)	0.23*** (0.04)	0.02** (0.01)	0.00 (0.00)
Insurgent collateral damage	0.00 (0.01)	-0.00 (0.01)	0.01* (0.01)	-0.02 (0.03)	0.01* (0.01)	0.01*** (0.00)
Other small CERP spending	0.29* (0.12)	-0.27 (0.14)	-0.00 (0.07)	-3.07* (1.25)	-0.27 (0.23)	-0.27** (0.09)
Other USAID spending	-1.16** (0.35)	-0.33 (0.42)	-0.04 (0.20)	-0.00 (0.00)	0.00 (0.00)	0.00 (0.00)
Coalition troop strength	0.08 (0.07)	0.05 (0.08)	-0.03 (0.04)	-0.12 (0.17)	0.07* (0.03)	0.00 (0.01)
CMOC presence	-0.04 (0.10)	-0.40*** (0.12)	-0.08 (0.06)	-0.03 (0.10)	0.00 (0.02)	-0.00 (0.01)
PRT presence	-0.09 (0.12)	-0.10 (0.14)	-0.03 (0.07)	-0.12 (0.12)	-0.02 (0.02)	-0.00 (0.01)
Intercept	-0.02 (0.04)	-0.10* (0.05)	0.01 (0.02)	0.03 (0.04)	-0.00 (0.01)	0.00 (0.00)
Num. obs.	832	832	832	6032	6032	6032

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$.

Phi - temporal lag

Table 3: Spatio-Temporal Models

	Half-year			Month		
	SIGACT	ICEWS	GED	SIGACT	ICEWS	GED
Phi	0.16*** (0.03)	-0.16*** (0.02)	-0.40*** (0.03)	-0.11*** (0.01)	-0.44*** (0.01)	-0.45*** (0.01)
Rho	0.37*** (0.04)	0.12* (0.05)	0.16*** (0.05)	0.28*** (0.02)	0.07*** (0.02)	0.22*** (0.02)
Condolence spending	-0.61*** (0.18)	1.01*** (0.23)	-0.10 (0.11)	-0.34 (1.53)	-0.15 (0.29)	-0.34** (0.11)
Ruzicka spending	-0.26 (1.01)	3.24* (1.28)	0.95 (0.61)	-36.19*** (7.52)	-2.02 (1.39)	0.02 (0.54)
Coalition collateral damage	0.05*** (0.01)	0.09*** (0.01)	0.03*** (0.01)	0.24*** (0.04)	0.02** (0.01)	0.00 (0.00)
Insurgent collateral damage	-0.00 (0.01)	-0.00 (0.01)	0.01* (0.01)	-0.02 (0.03)	0.01* (0.01)	0.01*** (0.00)
Other small CERP spending	0.26* (0.11)	-0.24 (0.14)	0.00 (0.07)	-3.15** (1.21)	-0.29 (0.22)	-0.28** (0.09)
Other USAID spending	-0.91** (0.33)	-0.27 (0.42)	-0.04 (0.20)	-0.00 (0.00)	0.00 (0.00)	-0.00 (0.00)
Coalition troop strength	0.07 (0.07)	0.06 (0.08)	-0.03 (0.04)	-0.11 (0.17)	0.08* (0.03)	0.00 (0.01)
CMOC presence	-0.00 (0.09)	-0.39*** (0.12)	-0.08 (0.06)	-0.02 (0.10)	0.00 (0.02)	-0.00 (0.01)
PRT presence	-0.07 (0.11)	-0.10 (0.14)	-0.03 (0.07)	-0.10 (0.12)	-0.01 (0.02)	-0.00 (0.01)
Intercept	-0.02 (0.04)	-0.08 (0.05)	0.01 (0.02)	0.02 (0.04)	-0.00 (0.01)	0.00 (0.00)
Num. obs.	832.00	832.00	832.00	6032.00	6032.00	6032.00

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$.

Rho - spatial lag

Phi - temporal lag