### **Experimental Methods: Lecture 8**

Social Media and Experimental Design

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### Road Map

- Treatment-adaptive design
- Text and causal inference
- Digital Trace collection

### Types of Sequential Randomised Experiments

- Non-adaptive assignment probabilities fixed
- Treatment-adapative change based on number of subjects in treatment
- Covariate-adaptive change based on covariate profiles of new and previous subjects
- Responsive-adaptive change as function of previous units' outcomes

- ATE is not always quantity of interest
- Particularly online firms such as Google, Tiktok, FB, etc.
  - Randomly assign sampled users to different arms and dynamically re-orient sample based on which is more successful/more informative
  - Identify which of many will get the most clicks
- But also of interest to political scientists: Ballot initiatives and malfeasance information
- How do adaptive multi-arm trials work?

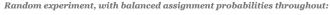
### Regret

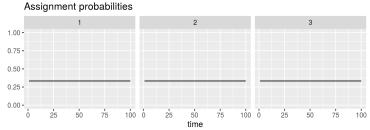
 the difference between the average outcomes we would have observed under optimal assignment and the average outcomes we actually observe under a given assignment algorithm

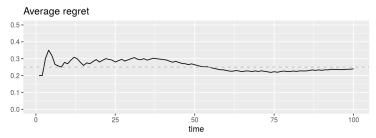
### Example

- if the best prototype gives us a 90% click-through rate on average
- a different prototype gives us a 40% rate on average
- the regret from assigning the sub-optimal arm is 0.5

### Regret: True arms 1 (.8) 2 (.6) 3 (.3)

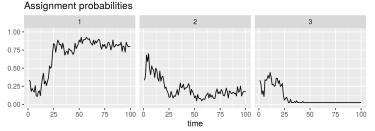


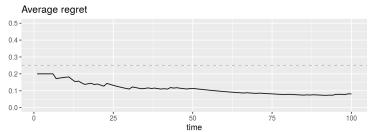




### Regret: True arms 1 (.8) 2 (.6) 3 (.3)

 $Adaptive\ experiment, updating\ treatment\ assignment\ probabilities\ based\ on\ observed\ outcomes:$ 





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### Treatment-adaptive design: Thompson Sampling

- When researchers are initially agnostic about the relative performance of the K arms, priors are distributed uniformly over parameter space, i.e.  $\beta_{1,1}$
- In each t, treatment is randomly assigned according to probability of arms being best (= highest success rate)

$$P\bigg[\Theta_{k} = \max_{k} \{\Theta_{1}, ..., \Theta_{K}\} | (X_{1}^{n_{1,t}}, ..., X_{K}^{n_{K,t}})\bigg]$$

for K arms, vector of responses under treatment arm k observed up until and including  $t X_k^{\{n_{k,t}\}}$  and  $\Theta_k$  distributions of success rates

### best\_binomial\_bandit

[1] 1

```
x=c(10,20,30,50)
n=c(100,102,120,130)
arm_probabilities =
best_binomial_bandit(x,n) print(arm_probabilities)
[1] 1.611266e-07 8.048293e-04 1.142867e-02 9.877663e-03
sum(arm_probabilities)
```

### Treatment-adaptive design: Thompson Sampling

- Simulations to illustrate design and estimation
- Sample 100 observations for each of 10 periods, updating posterior probability of being best after each period, and assign treatment probabilities in the subsequent period accordingly
- In the first case, one arm has a true 0.20 probability of success, and the remaining 8 arms have a 0.10 probability of success

**TABLE 1 Iterated Simulation Statistics** 

D		RMS	E	Coverage		
Assignment algorithm	Case	Best arm selected	Best arm	ATE	Best arm	ATE
TS	1: Clear winner	0.968	0.021	_	0.958	_
	2: No clear winner	0.193	0.033	_	0.880	-
	3: Competing second best	0.715	0.025	-	0.956	_
Static	1: Clear winner	0.909	0.031	0.038	0.941	0.949
	2: No clear winner	0.180	0.024	0.033	0.935	0.947
	3: Competing second best	0.635	0.031	0.038	0.940	0.945
TS,	1: Clear winner	0.956	0.023	0.029	0.957	0.952
Control-Augmented	2: No clear winner	0.174	0.034	0.041	0.879	0.886
-	3: Competing second best	0.683	0.029	0.035	0.946	0.937

Note: Assignment algorithms are Thompson sampling (TS), balanced static design (Static), and control-augmented Thompson sampling (TS, Control-Augmented). "Best arm selected" column presents the portion of simulations under which the true best arm was selected. RMSE is average root mean squared error of the estimate of the mean of the true best arm, and the average treatment effect of the true best arm relative to the control. Coverage is with respect to 95% confidence intervals around the estimate. In all cases one of the inferior arms with a true success rate of 0.10 is selected as the control comparison.

Figure 1: Simulated Posterior Probabilities Over Time, Thompson Sampling and Static Designs

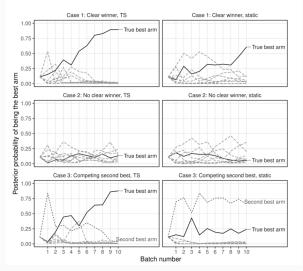
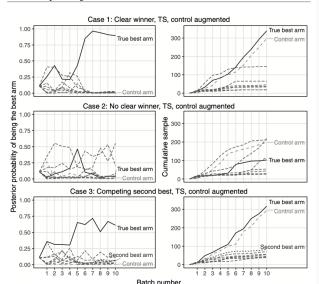


FIGURE 2 Simulated Posterior Probabilities over Time and Cumulative Sample, Control-Augmented Adaptive Design

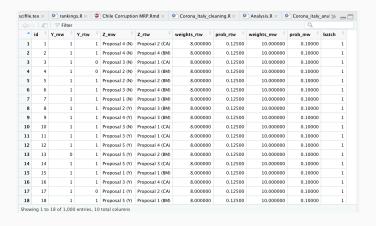


### Molly Offer-Westort et al 2020

Table 2. Study One. Treatments and Outcome Massures

	Minimum Wage	Right to Work
Question Text	Imagine that the following ballot measure were up for a vote in your state. [ballot measure text]. If this measure were on the ballot in your state, would you vote in favor or against? [I would vote in favor of this measure, I would vote against this measure]	Imagine that the following ballot measure were up for a vote in your state. [ballot measure text]. If this measure were on the ballot in your state, would you vote in favor or against? [I would vote in favor of this measure, I would vote against this measure]
Proposal 1	The measure would: increase the minimum wage [from (current]) to (current +1) per hour, adjusted annually for inflation, and provide that no more than \$1.02 per hour in tip Income may be used to offset the minimum wage of employees who regularly receive tips.	The measure would [amend the State Constitution to] prohibit, as a condition of employment, forced membership in a labor employment, forced membership in a labor fees, in full or pro-tate ("fair-share"), to a union. The constitution of the consti
Proposal 2	The measure would: raise the minimum wage [from {current} i) to [current i 1) per hour effective September 30th, 2921. Bach September 30th thereafter, minimum wage shall increase by \$1.00 per hour until the minimum wage reaches {current + 5} per hour on September 30th, 2005. From that point per hour on September 30th, 2005. From that point per hour on September 30th, 2005. From that point per hour on September 30th, 2005. From that point per hour on September 30th, 2005. From that point per hour on September 30th, 2005.	The measure [reads / would amend the State Constitution to read]: The right of persons to work may not be denied or abridged on account of membership or nomembership in any labor union or labor organization, and all contracts in negation or abrogation of such rights are hereby declared to be invalid, void, and unenforceable.
Proposal 3	The measure reads: Shall the minimum wage for adults over the age of 18 be raised [from {current}] to {current + 1} per hour by January 1, 2019?	The measure would [amend the State Constitution to]: ban any new employment contract that requires employee to resign from or belong to a union, pay union dues, or make other payment to a union. Required contributions to charity or other third party instead of payments to charity or other third party instead of payments to payroll deduction to unions. Violations of the section is a misdemeasure.
Proposal 4	The measure would: raise the minimum wage [from $\{ \text{current} \} \}$ to $\{ \text{current} + 1 \}$ per hour worked if the employer provides health benefits, or $\{ \text{current} + 2 \}$ per hour worked if the employer does not provide health benefits.	The measure [reads / would amend the State Constitution to read]: No person shall be deprived of life, liberty or property without due process of law. The right of persons to work shall not be denied or abridged on account of membership or nonmembership in any labor union, or labor organization.
Proposal 5	The measure would: raise the State minimum wage rate [from {current}] to at least {current + 1} per hour, and require annual increases in that rate if there are annual increases in the cost of living.	

### Ballot Initiative Ex. from Offer-Westort et al 2020



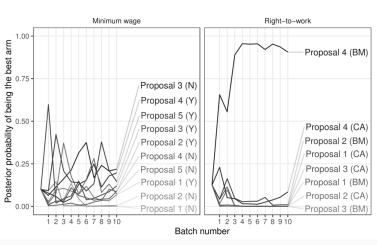


Figure 3: Study One, Overtime Posterior Probabilities

### Adaptive experimentation tutorial

- Molly Offer-Westort, Vitor Hadad, Susan Athey
- https://mollyow.shinyapps.io/adaptive/

# Causal Inference with Text (Fong and Grimmer 2021

### Lottery versus Triage Vignette

#### **Lottery Vignette**

Le Pen : Je

#### Q14.1.

Consider the following situation: a major clinic has developed plans for allocating limited supplies of the COVID-19 vaccine. It would like to vaccinate all 1000 nurses who work in the clinic. There will only be 500 vaccines available for the 1000 nurses who work in the clinic. Because of the limited supply, the vaccine will be allocated by a **lottery**. The names of the 1000 nurses will be put into a large container and shuffled. 500 names will be randomly selected from the container. These 500 randomly selected names will receive the vaccine.

Do you agree or disagree that this **lottery** method is an appropriate way to allocate the scarce vaccines to the nurses? Use the slider to indicate whether you disagree or agree: 0 means strongly disagree and 100 means strongly agree.

Strongly Disagree Strongly Agree
0 10 20 30 40 50 60 70 80 90 100

Lottery Allocation?

### Lottery versus Triage Vignette

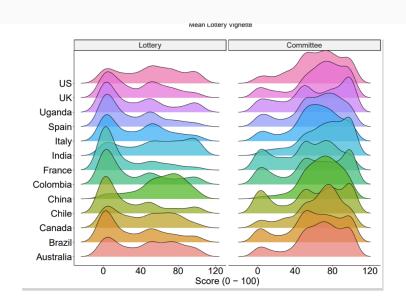
#### Q481.

Consider the following situation: a major clinic has developed plans for allocating limited supplies of the COVID-19 vaccine. It would like to vaccinate all 1000 nurses who work in the clinic. There will only be 500 vaccines available for the 1000 nurses who work in the clinic. Because of the limited supply, the vaccine will be allocated by an **independent committee of expert physicians**, who have no personal connection with the clinic and do not know any of the nurses involved. The medical histories of the 1000 nurses will be provided to the committee of experts. The committee of expert physicians will select the 500 nurses who they believe will most benefit from the vaccine

Do you agree or disagree that this **expert committee** method is an appropriate way to allocate the scarce vaccines to the nurses? Use the slider to indicate whether you disagree or agree: 0 means strongly disagree and 100 means strongly agree.

Strong	ıly Di	sagre	е							Stro	ngly Agree	
	0	10	20	30	40	50	60	70	80	90	100	
Expert Committee Allocation												

### Lottery versus Triage Vignette

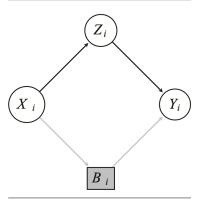


### A Common Problem

Experiment type	Count	Latent	Aliased	Single vignette	Both
Survey experiment	29	100%	66%	97%	62%
Field experiment	13	92	54	77	46
Conjoint experiment	5	100	0	100	0
Lab experiment	4	100	75	100	75

### Acyclit

FIGURE 1 Directed Acyclic Graph for Causal Text Diagram



Note: The text,  $X_i$ , causes both the latent treatment of interest,  $Z_i$ , and the unmeasured latent treatments,  $B_i$ . These latent treatments, in turn, cause the outcome,  $Y_i$ .

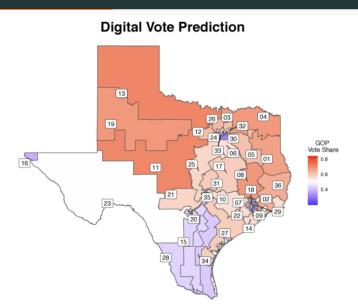
### Hong Kong

TABLE 4 Hong Kong Experiment Treatments

	December 2019	October 2020
Intercept	64.23	69.03
	(3.14)	(1.07)
Commitment	5.23	2.68
	(1.74)	(1.23)
Bravery	-0.72	1.85
	(1.82)	(1.38)
Mistreatment	0.97	0.14
	(1.77)	(1.39)
Flags	0.04	-2.12
	(1.81)	(1.41)
Threat	-2.50	-2.07
	(1.86)	(1.36)
Economy	-0.44	-0.94
	(1.84)	(1.35)
Violation	-0.98	0.75
	(1.81)	(1.38)
N	1,983	2,072

Note: Results come from a linear model, in which the outcome is the degree to which the respondent agrees the U.S. government should help Hong Kong. The left column refers to the original experiment and the right column refers to a replication experiment.

Digital Trace and Machine Learning with Post-Stratification to Measure Public Opinion (Cerina and Duch 2020)





1080 cells/8,278 Digital Traces



Cells defined by 5 predictors: Partisanship, age, gender, education, ethnicity



Minimum traces in each cell defined by Thompson



Traces matched to individuals/1080 cells in L2 by fastLink

#### Vote probability estimation

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Random Forest – predicts R & D probabilities for 1080 cells

₩

Trained on digital trace data (8,278 in 1080 cells)

-

Categorical predictor variables defined previously – 5 variables

ı.

No imposed functional form

38,880 cells for 36 TX districts

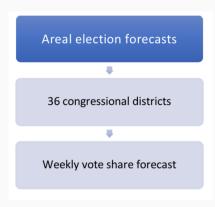
#

Estimated D and R vote probability

#

# of eligible voters in each cell

D & R estimated vote probabilities in Texas (1,080cells mapped to 38,880) congressional-level cells



### Sampling

### Sampling

- Tune sample-size to capture differences in prevalence of voting-groups;
- theoretical sampling distribution:

$$n \sim \text{Multinomial}(p_{1,r=1},...,p_{G,r=1},p_{1,r=0},...,p_{G,r=0},N);$$
 (1)

- worst-case-scenario sampling for a multinomial distribution following the recommendations of Thompson[Thompson, 1987];
- digital sample is non-probability, but we use theoretical probability distribution as benchmark to guide our power calculation.

### Sampling

- find N such that we have probability of at least 0.9 that all estimates of the multinational parameters are within 0.025 of the population proportions;
- ensures sample will contain representatives from groups which are 2.5% of voting population or higher;
- N = 1610 per week[Thompson, 1987]

### Facebook Sampling



#### Mike Siegel for Congress - TX-10 @siegelfortexas

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Endorsements

Posts

Events

Issues

Videos

Community









English (U · Portuguê

> Informatio Privacy · T Cookies · Facebook

## Sampling

- monitor 7 weeks-to-election-day;
- assume each multinomial parameter is time-independent;
- sample N for every week within our monitoring frame, for a total of N = 11270;
- effective weekly sample size must be further inflated to account for sample loss by poor matching with the voter registry;
- parameter independence is likely true only for swing-voters who are affected by the election-cycle - too harsh for other categories.

- get rich voter profiles by matching our social media sample to the state-wide Texas L2 voter registration file;
- individual-level data for over 13 million registered Texas residents, ranging from voting history to socio-economic and demographic characteristics;
- use R package fastLink[Enamorado et al., 2018] to match our virtual sample to the voter registration list, based on names, sex and city of residency.

75 0.85	0.9	0.95	0.99
39 8394	8384	8283	7322
.59 52.89	52.84	52.24	46.31
03 1.18	1.16	1.08	0.81
	739 8394 .59 52.89	739 8394 8384 .59 52.89 52.84	739 8394 8384 8283 .59 52.89 52.84 52.24

**Table 1:** fastLink output summary table.

- From 15,683 digital traces in the sample, we successfully match 8,278;
- success rate of 52.8%;
- these come from 4,475 distinct registered users;
- fastlink reveals 1,417 borderline cases.

Conditional on being a registered partisan:

- P(Dig. Rep. | Rep. | Rep. ) = 0.82
- P(Dig. Dem. | Reg. Dem.) = 0.82

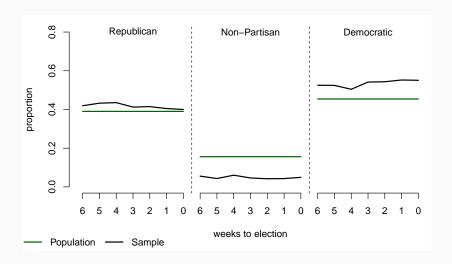
Conditional on having attended a partisan primary:

- P(Dig. Rep. | Rep. Primary) = 0.86
- P(Dig. Dem. | Dem. Primary) = 0.91

We are comfortable concluding that digital traces represent revealed preferences.

- final sample size is 8,278 digital traces;
- slightly below the Thompson number;
- holding probability constant at 0.9, powered to estimate voter categories larger than 2.9% percent of the total population.

## Sample v. Population



Three steps to obtaining area-estimates of vote-share:

- identification of voter characteristics from L2 file to use in vote choice prediction model (voter-categories);
- estimation, at the voter-category level, of vote choice conditional on the probability of vote turnout;
- weighting predictions by cell counts and summing over the area of interest to recover estimates of support.

- select just under 50 variables from VR file for turnout prediction at the individual level;
- Missing values in X are imputed with a random-forest multiple-imputation strategy implemented via the packages ranger[Wright and Ziegler, 2015] and missForest[Stekhoven and Bühlmann, 2011];
- further select subset of variables for vote-choice model Z
   we are not powered to include all the variables as we do for turnout;
- define the voter category  $C_g$ , for categories g=1,...,G as a unique realization of the set of variables which compose Z, i.e.  $C_g = \{Z_1 = z_1,...,Z_m = z_m\}$ .

- Estimate the joint probability of a voter-category supporting the Republican candidate and turning out on election-day;
- decompose the problem similarly to Lauderdale et al.[Lauderdale et al., 2017]:

$$P_g(R = 1, T = 1|C) = P_g(R = 1|T = 1, C) \times P_g(T = 1|C)$$
(2)

.

- train a random forest on the expanded (long) turnout dataset
   X<sup>+</sup>;
- output a prediction probability of turning out for each member of the voting population:

$$\hat{P}_h(T=1|\mathbf{x}) = \varphi^T(\mathbf{x}_h); \qquad (3)$$

- 1) extract turnout probabilities from matched sample  $\hat{P}_s(T=1|x)$ ;
- 2) average within voter categories identified by *C* to obtain category-level estimates of turnout probabilities:

$$P_g(T=1|C). (4)$$

- calculate global empirical error distribution using the MSPE1 procedure[Lu, 2017];
- Normal distribution does not characterize the empirical distribution perfectly; it is still useful to obtain reasonable prediction intervals:

$$P_h(T = 1|\mathbf{x}) \sim N\left(\varphi^T\left(\mathbf{x}_h^I\right), (\hat{\sigma}_{RMSE1}^T)^2\right).$$
 (5)

**Likelihood Estimation** 

### Likelihood Estimation

 train a probability machine as above to estimate the probability of voting Republican, conditional on the individual turning out and the set of their voter characteristics:

$$\hat{\mathsf{P}}_{s}\left(R=1|T=1,\boldsymbol{z}\right)=\varphi^{R}\left(\boldsymbol{z}_{s}|\hat{\mathsf{P}}_{s}\left(T=1|\boldsymbol{x}\right)\right);\tag{6}$$

• output category-level predictions; for category g such that  $s \in g$  if  $\mathbf{z}_s = C_g$ :

$$\hat{\mathsf{P}}_{\mathsf{g}}\left(R=1|T=1,C\right)=\varphi^{R}\left(\mathsf{C}_{\mathsf{g}}\right).\tag{7}$$

 estimate the global error via MSPE1 and approximate distribution with Normal density:

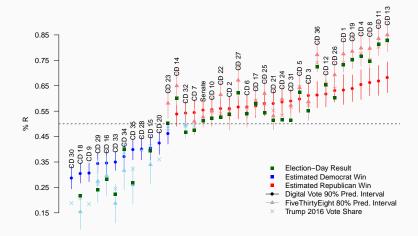
### Area Estimation

### **Area Estimation**

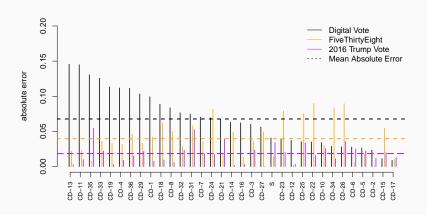
Senate Election (similar for Congress):

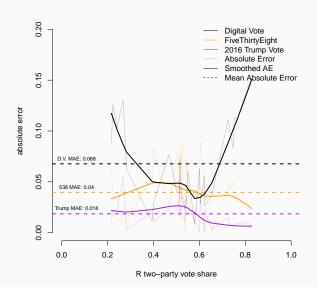
- State cell counts:  $Q_g = \sum_h 1(z_h = C_g)$ ;
- Republican support Senate estimate:

$$V_{gw}^{R} = \frac{\sum_{g} P_{g} (R = 1, T = 1 | C, L = 1, W = w) \times Q_{g}}{\sum_{g} P_{g} (T = 1 | C, L = 1, W = w) \times Q_{g}};$$
(9)



- we produce 'hypothetical' estimates for all districts;
- no race-specific effects due to systematic non-response;
- there is evident attenuation bias;
- directionally, our estimates are correct for all but 3 districts (7 and 32 and 23), and correct for the senate;
- on absolute error FiveThirtyEight outperforms.





## **Sub-Category Predictions**

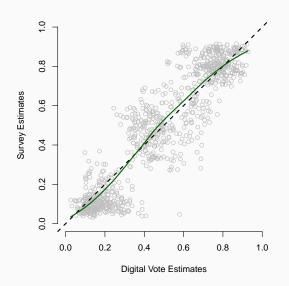


Figure 1: Voter sub-categories comparisons: Surveys v. Digital

## **Conclusions**

### **Conclusions**

- our method is a novel variation on MRP, which exploits Random Forests to gain generalizability (via capturing non-linear relationships) and computing speed;
- our sampling strategy suggests careful sampling on social media with respect to politics can be quite representative of the population of interest;
- digital traces are shown to be highly correlated with partisanship, and hence valid as measures of political support.

# Social Media Treatment + Behavioral Outcomes

## Online Political Information [Enrique et al., 2019]

- Outcome: Vote for the incumbent party in Mexico municipal elections
- Treatment: Online malfeasance video campaign
- Design: Saturation

### Information Treatment via Social Media

- 61 million person experiment [Bond et al., 2012]
- Twitter India Vaccines: [Alatas et al., 2019]
- Information Architecture Malfeasance: [Duch and Torres, 2021]
- Vaccine Compliance and Incentives: (Duch et al 2021)

## [Enrique et al., 2019] Design: Saturation

- Randomly assign municipalities to 20% % 80% saturation
- Block random assignment:
  - 128 Municipalities
  - 42 Blocks 3 municipalities in each block have similar incumbent governing parties
- Within each block the municipalities are randomly assigned to three treatments:
  - Control: No FB ad
  - Low saturation: FB information ad
  - High saturation: FB information ad
- Within each municipality:
  - 5 equally-populated segments
  - 20% saturation 1 in 5 assigned FB info
  - 80% saturation 4 in 5 assigned FB info

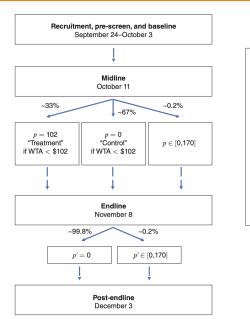
## **Design: Saturation**

- Estimation issues: [Baird et al., 2018]
- Twitter India Vaccines: [Alatas et al., 2019]
- Information Architecture Malfeasance: [Duch and Torres, 2021]
- Vaccine Compliance and Incentives: (Duch et al 2021)

• Outcome: WTA

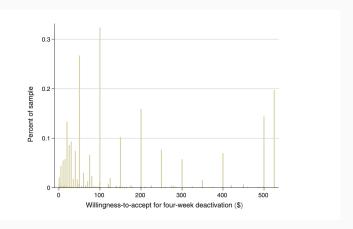
• Treatment: FB Deactivation

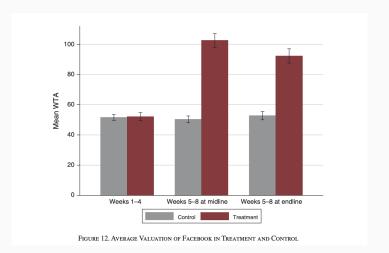
Design: Online recruitment and random assignment to T and C



**Daily text messages** September 27–November 8

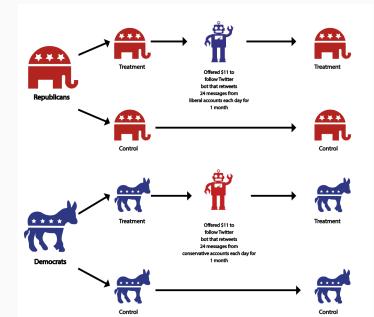
Phase	Sample size
Recruitment and baseline	$N=1,892,191$ were shown ads $N=32,201$ clicked on ads $N=22,324$ completed pre-screen survey $N=20,959$ were from United States and born between 1900 and 2000 $N=17,335$ had $15 < \text{daily Facebook minutes} \le 600$ $N=7,455$ consented to participate $N=3,910$ finished baseline $N=3,910$ finished baseline and were randomized, of which
Midline	N = 2,897 began midline $N = 2,743$ received a price offer, of which: $N = 1,661$ were in impact evaluation sample
Endline	N = 2,710 began endline $N = 2,684$ finished endline, of which: $N = 1,637$ were in impact evaluation sample
Post-endline	N = 2,067 reported Facebook mobile app use, of which: N = 1,219 were in impact evaluation sample





## **Embedded Experiments**

## Polarization Twitter [Bail et al., 2018]



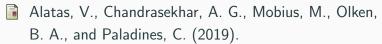
## **Embedded Experiments: Examples**

- [Coppock et al., 2016]; When Treatments are Tweets
- our sampling strategy suggests careful sampling on social media with respect to politics can be quite representative of the population of interest;

## **Treatment Delivery: WhatsApp**

## **Twitter Data Collection**

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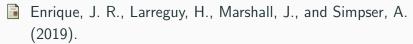
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