

Composite Monsters

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Introduction

Load libraries

```
library(ggplot2)
library(maps)
library(mapproj)
library(party)
library(lattice)
library(rsq)
library(car)
library(lme4)
library(MuMIn)
library(sjPlot)
```

```
library(glmmTMB)
library(lmtest)
library(ggpubr)
library(ape)
library(caper)
library(phytools)
library(stringr)
library(polycor)
library(forcats)
library(fields)
library(RColorBrewer)
library(brms)
```

Load data

Load the main data and make sure the categorical variables are treated appropriately.

```
d = read.csv("../data/clean/monsters.csv", stringsAsFactors = F)
```

For convenience, make a labelled monster variable.

```
d$monster_present2 = factor(d$monster_present,
                             labels=c("Monster Absent", "Monster Present"))
```

Make sure class and caste are categorical variables

```
d$class_stratified = factor(d$class_stratified, labels = c("Not stratified", "Class stratified"))
d$caste_stratified = factor(d$caste_stratified, labels = c("Not stratified", "Caste stratified"))
```

Urbanization as ordered category

```
d$urban = factor(d$urban, ordered = TRUE,
                  labels = c("< 100 persons",
                             "100-199 persons",
                             "200-399 persons",
                             "400-999 persons",
                             "1000+ persons"))
```

Agriculture as ordered category

```
d$ag = factor(d$ag, ordered = TRUE,
               labels = c("None",
                          "10% food supply",
                          "10 %; secondary",
                          "Primary; not intensive",
                          "Primary; intensive"))
```

Population Density as ordered category

```
d$popdens = factor(d$popdens, ordered = TRUE,
                    labels = c("< 1 person / sq. mile",
                               "1-5 persons / sq. mile",
                               "5.1-25 persons/ sq. mile",
                               "26-100 persons / sq. mile",
                               "100 persons / sq. mile"))
```

Fixity of Residence as ordered category

```
d$fixity = factor(d$fixity, ordered = TRUE,
  labels = c("Nomadic",
    "Seminomadic",
    "Semisedentary",
    "Sedentary; impermanent",
    "Sedentary"))
```

Land Transport as ordered category

```
d$land = factor(d$land, ordered = TRUE,
  labels = c("Human only",
    "Pack Animals",
    "Draft Animals",
    "Animal-drawn vehicles",
    "Automotive vehicles"))
```

Contact as an ordered category

```
d$contact = factor(d$contact, ordered = TRUE,
  labels = c("Rare or never",
    "Occasional",
    "Frequent"))
```

Money as ordered category

```
d$money = factor(d$money, ordered = TRUE,
  labels = c("None",
    "Domestically usable particles",
    "Alien currency",
    "Elementary forms",
    "True money"))
```

Political Integration as ordered category

```
d$politic = factor(d$politic, ordered = TRUE,
  labels = c("None",
    "Autonomous local communities",
    "1 level above community",
    "2 levels above community",
    "3 levels above community"))
```

Social Stratification as ordered category

```
d$strata = factor(d$strata, ordered = TRUE,
  labels = c("Egalitarian",
    "Wealth Differences or hereditary slavery",
    "2 social classes, no castes/slavery",
    "2 social classes, castes/slavery",
    "3 social classes or castes, w/ or w/out slavery"))
```

Technological Specialization as ordered category

```
d$tech = factor(d$tech, ordered = TRUE,
  labels = c("None",
    "Pottery only",
    "Loom weaving only",
    "Metalwork only",
    "Smiths, weavers, potters"))
```

Writing and Records as ordered category

```
d$writing = factor(d$writing, ordered = TRUE,
  labels = c("None",
    "Mnemonic devices",
    "Nonwritten records",
    "True writing; no records",
    "True writing, records"))
```

Market Exchange as ordered category

```
d$market = factor(d$market, ordered = TRUE, labels = c("Local",
  "Outside Local",
  "Regional",
  "Supra-Regional"))
```

Collapse land transport categories 4 and 5

```
d$land = forcats::fct_collapse(d$land,
  "Human only" = c("Human only"),
  "Pack Animals" = c("Pack Animals"),
  "Draft Animals" = c("Draft Animals"),
  "Wheeled Vehicles" = c("Animal-drawn vehicles", "Automotive vehicles"))
```

Collapse technological specialization

```
d$tech = forcats::fct_collapse(d$tech,
  "None" = c("None"),
  "Pottery or Loom" = c("Pottery only", "Loom weaving only"),
  "Metallurgy" = c("Metalwork only"),
  "Multiple specialists" = c("Smiths, weavers, potters"))
```

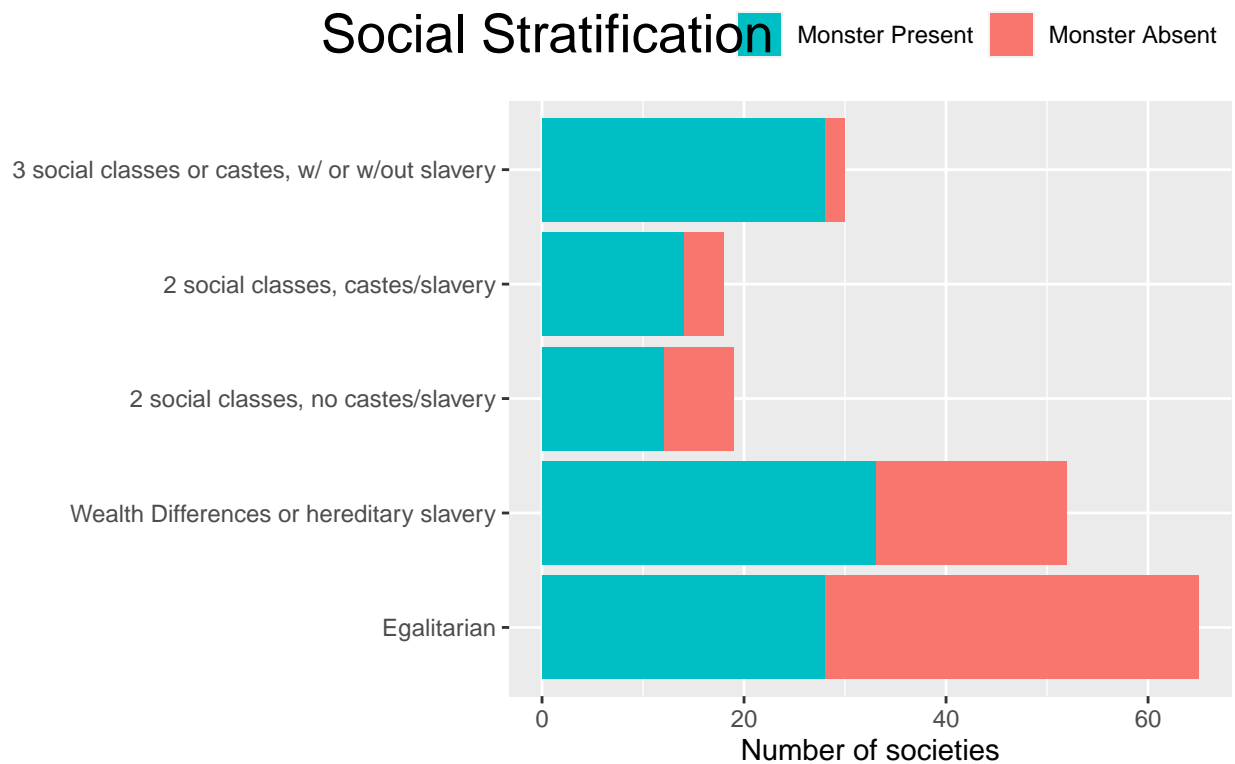
Collapse True writing in Writing

```
d$writing = forcats::fct_collapse(d$writing,
  "None" = c("None"),
  "Mnemonic devices" = c("Mnemonic devices"),
  "Nonwritten records" = c("Nonwritten records"),
  "True writing" = c("True writing; no records", "True writing, records"))
```

Data plots

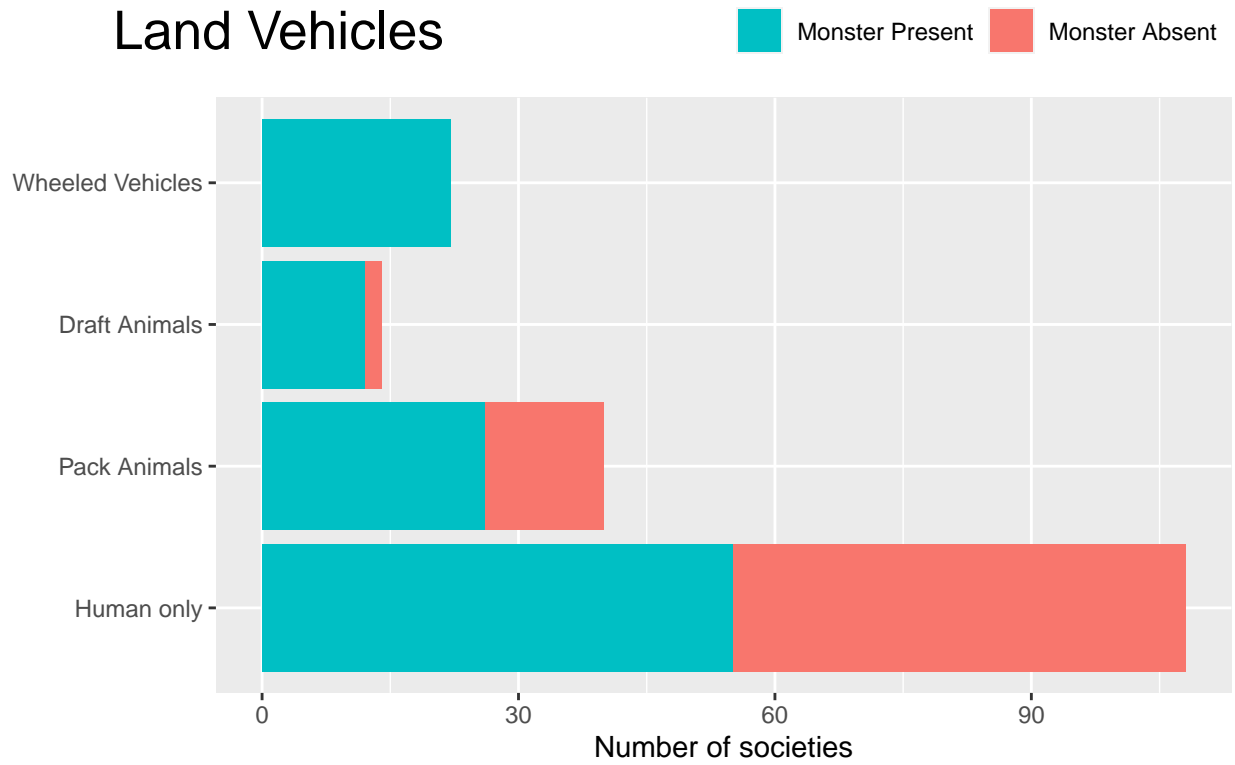
```
stackedBar = function(var,xtitle,hjust=-0.7){
  gx = ggplot(d,aes_string(fill="monster_present2",x=var)) +
    geom_bar() +
    ylab("Number of societies") +
    scale_fill_discrete(guide = guide_legend(reverse = TRUE)) +
    theme(legend.position = "top",
          legend.justification = c(1,0),
          axis.title.y = element_blank(),
          legend.title = element_blank(),
          plot.title = element_text(hjust = hjust,vjust=-6,size = 20)) +
    ggtitle(xtitle)+
    coord_flip()
  fn=paste0("../results/bar/Bar_",gsub(" ", "_",xtitle),".pdf")
  pdf(fn,width=8,height=4)
  plot(gx)
  dev.off()
  gx
}

stackedBar("strata","Social Stratification")
```



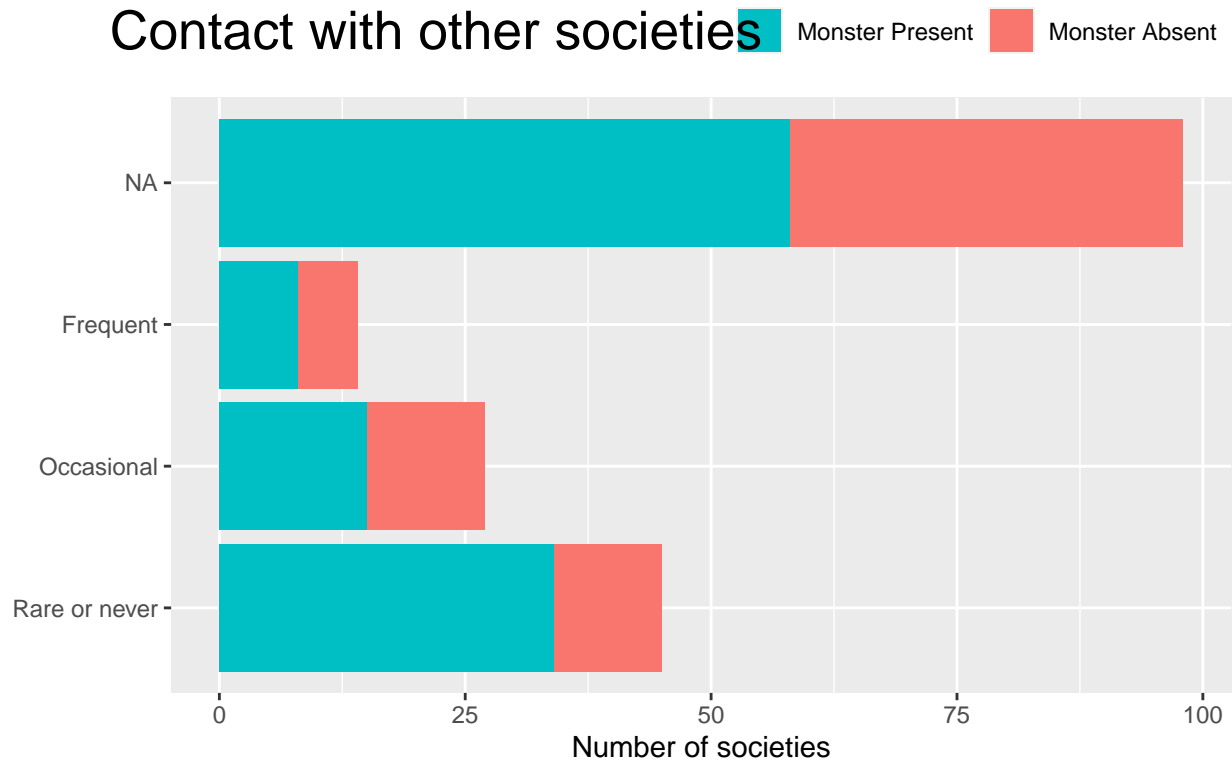
```
stackedBar("land","Land Vehicles",-0.15)
```

Land Vehicles



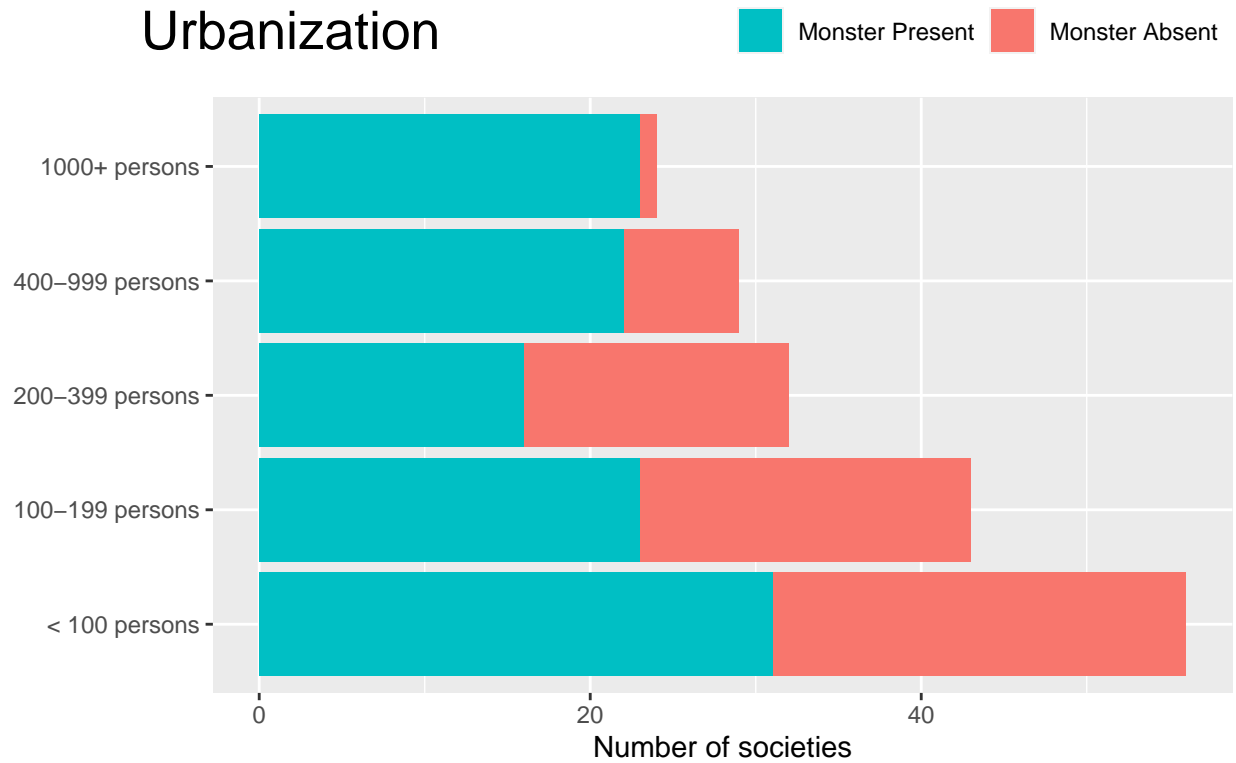
```
stackedBar("contact", "Contact with other societies", -0.15)
```

Contact with other societies



```
stackedBar("urban", "Urbanization", -0.1)
```

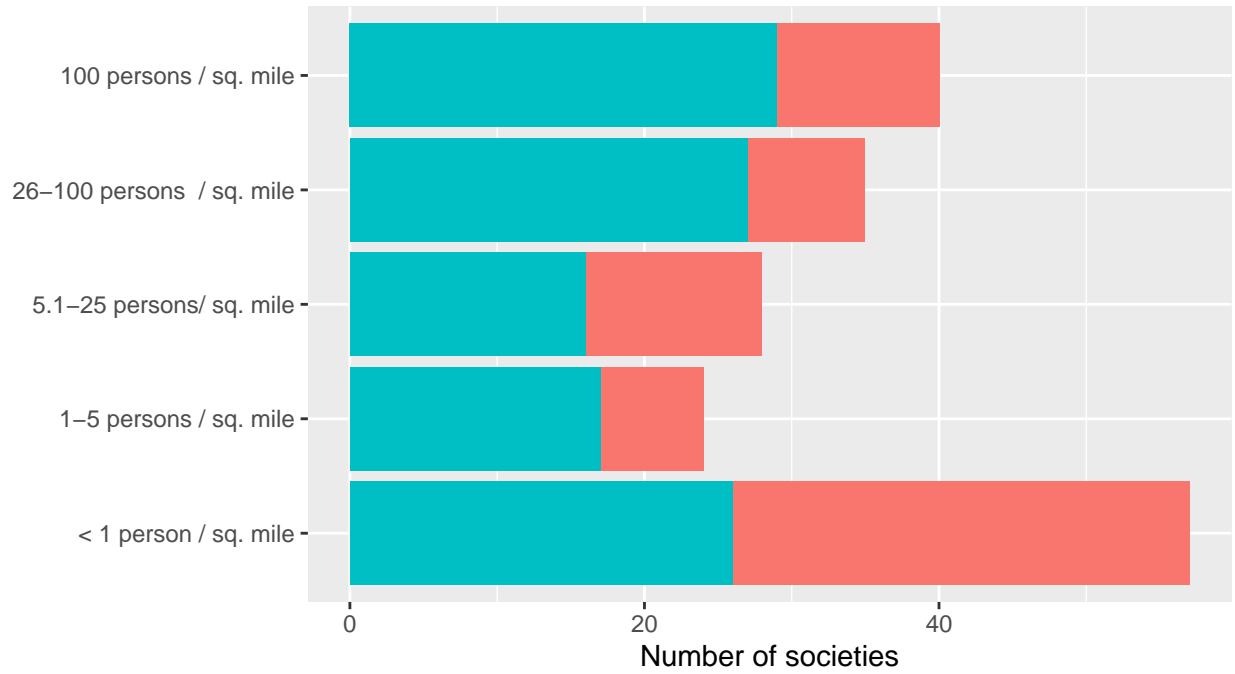
Urbanization



```
stackedBar("popdens", "Population Density", -0.3)
```

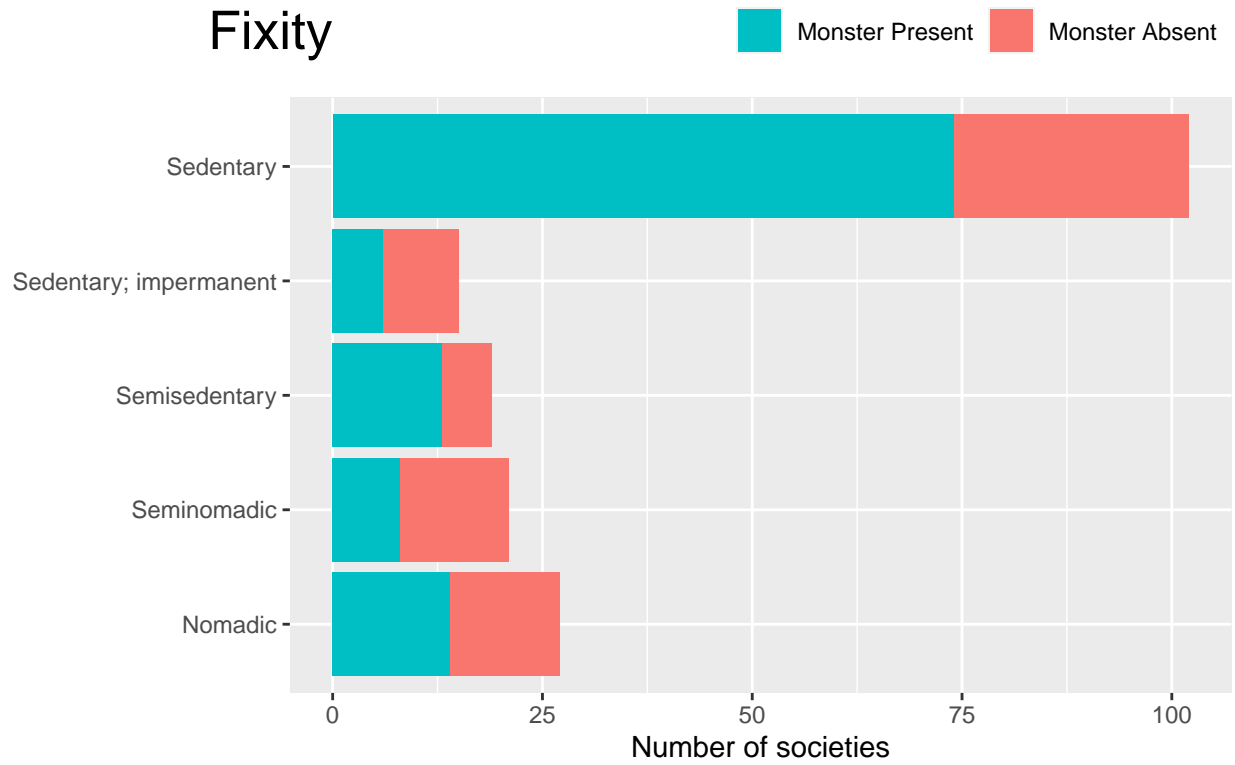

Population Density

Monster Present Monster Absent



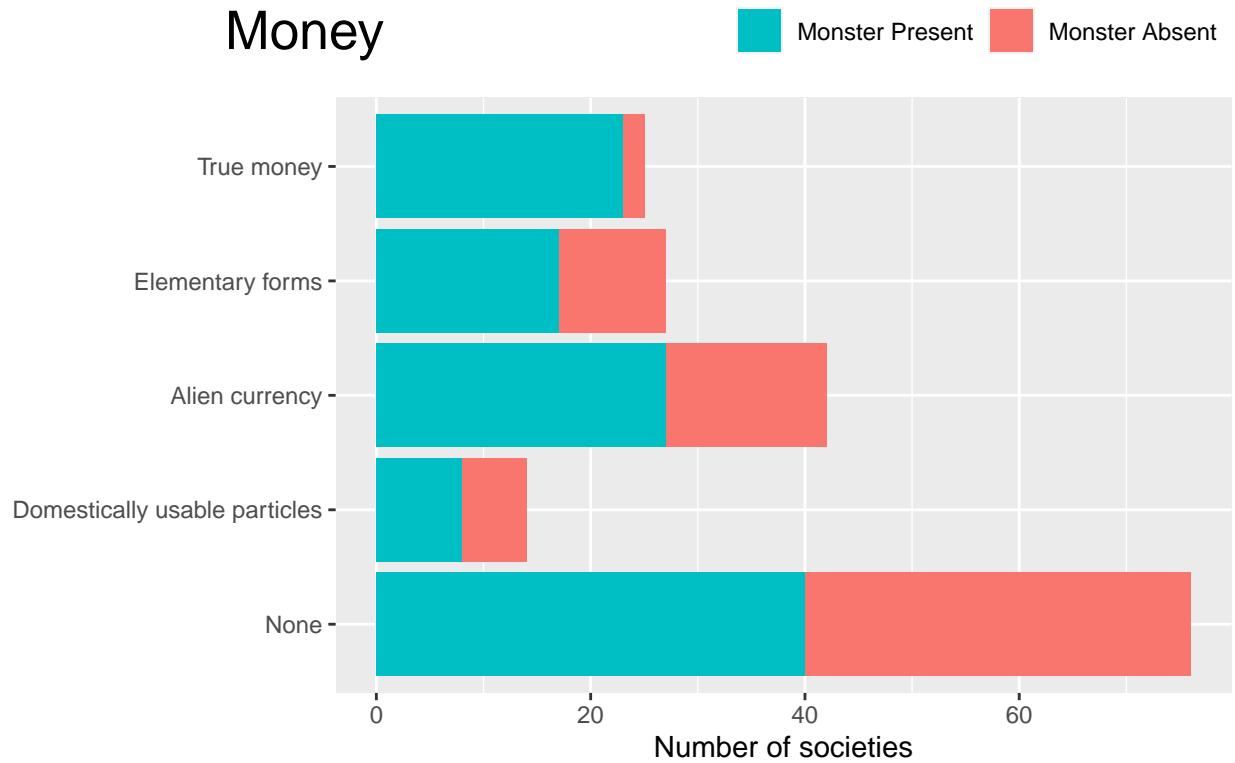
```
stackedBar("fixity", "Fixity", -0.1)
```

Fixity



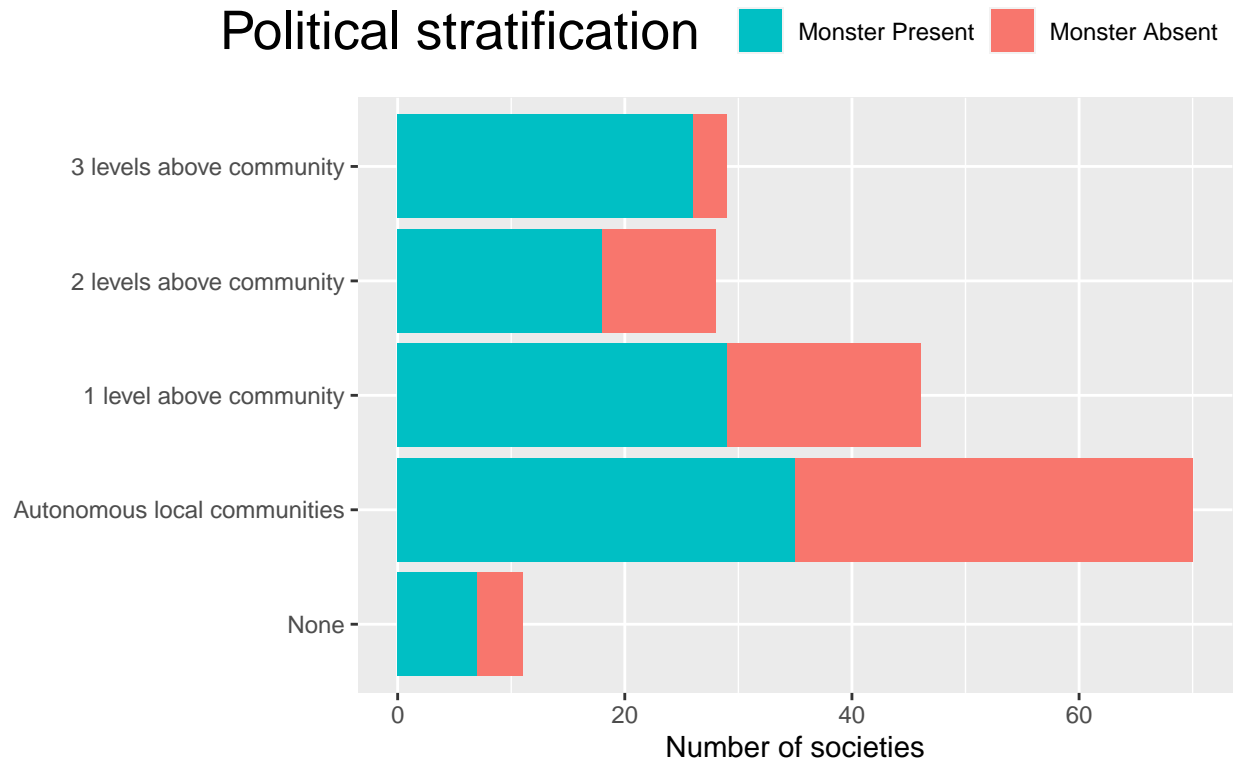
```
stackedBar("money", "Money", -0.15)
```

Money



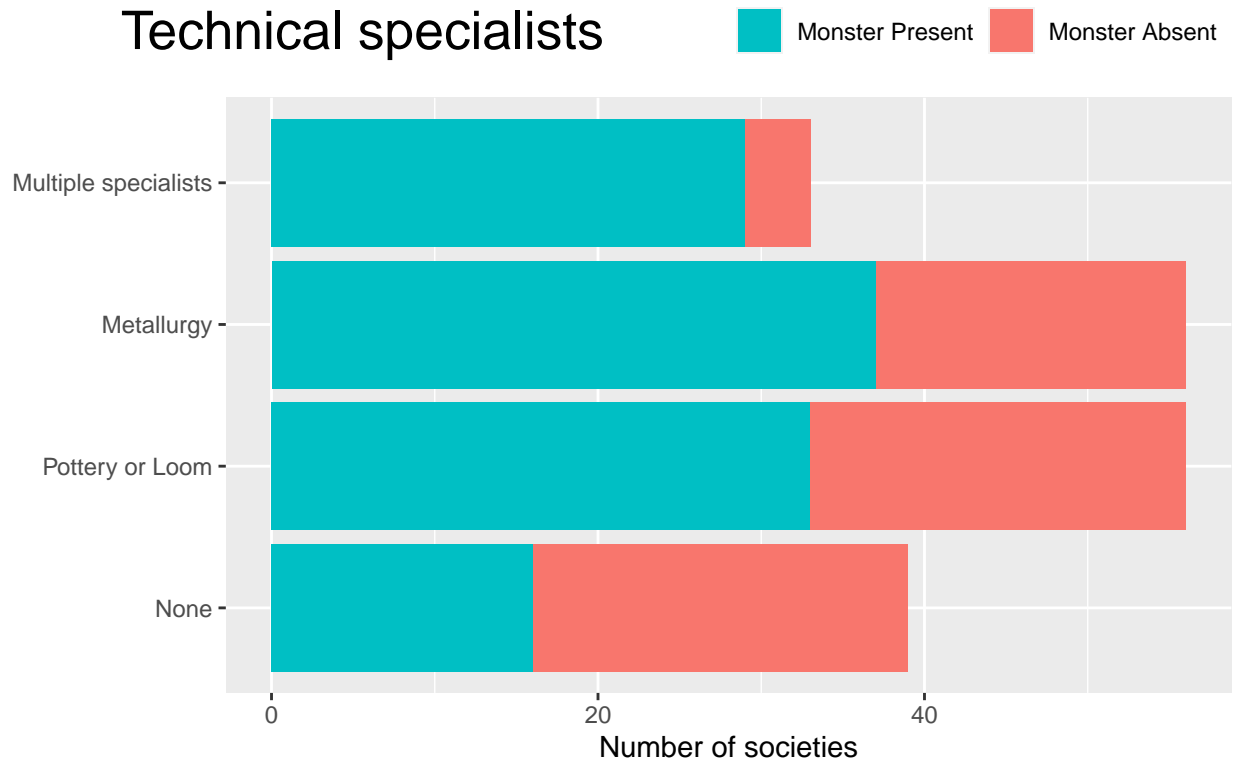
```
stackedBar("politic", "Political stratification", -0.35)
```

Political stratification



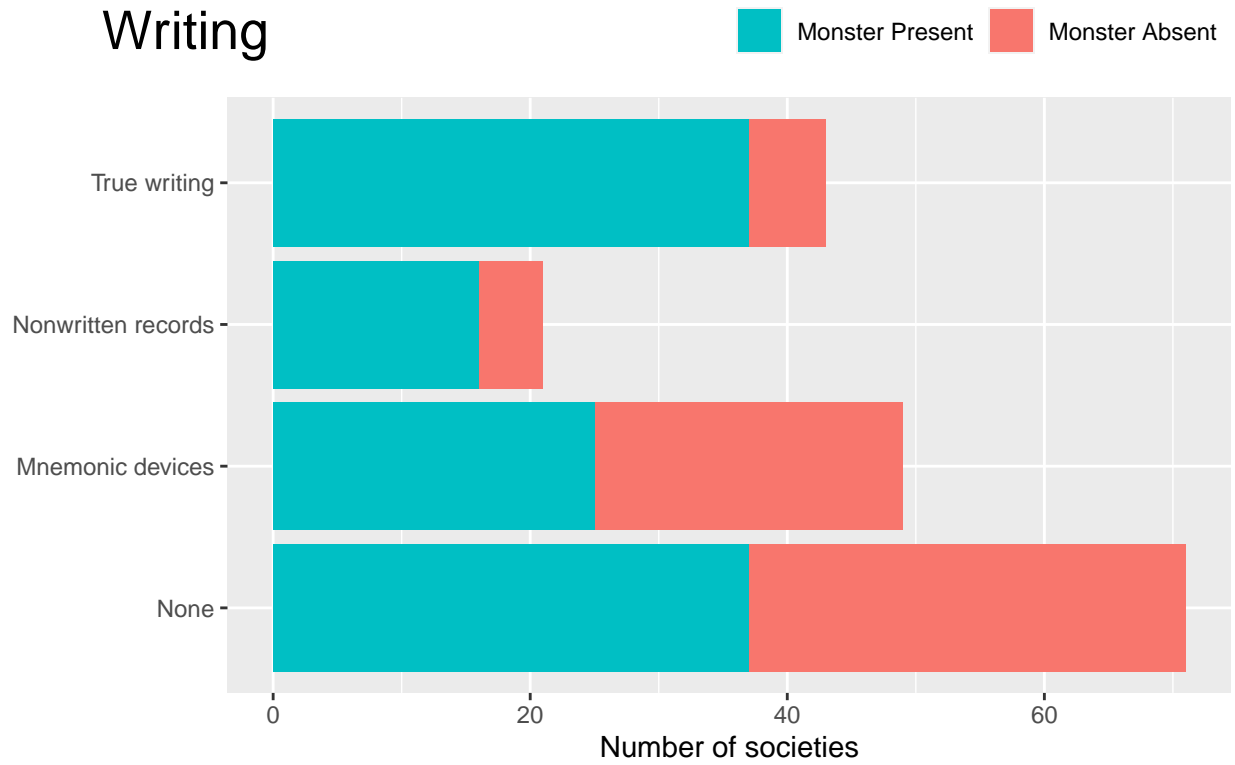
```
stackedBar("tech", "Technical specialists", -0.2)
```

Technical specialists



```
stackedBar("writing", "Writing", -0.15)
```

Writing



Hypothesis tests

Are composite monsters universal?

```
table(d$monster_present)
```

```
##  
## FALSE  TRUE  
##    69   115
```

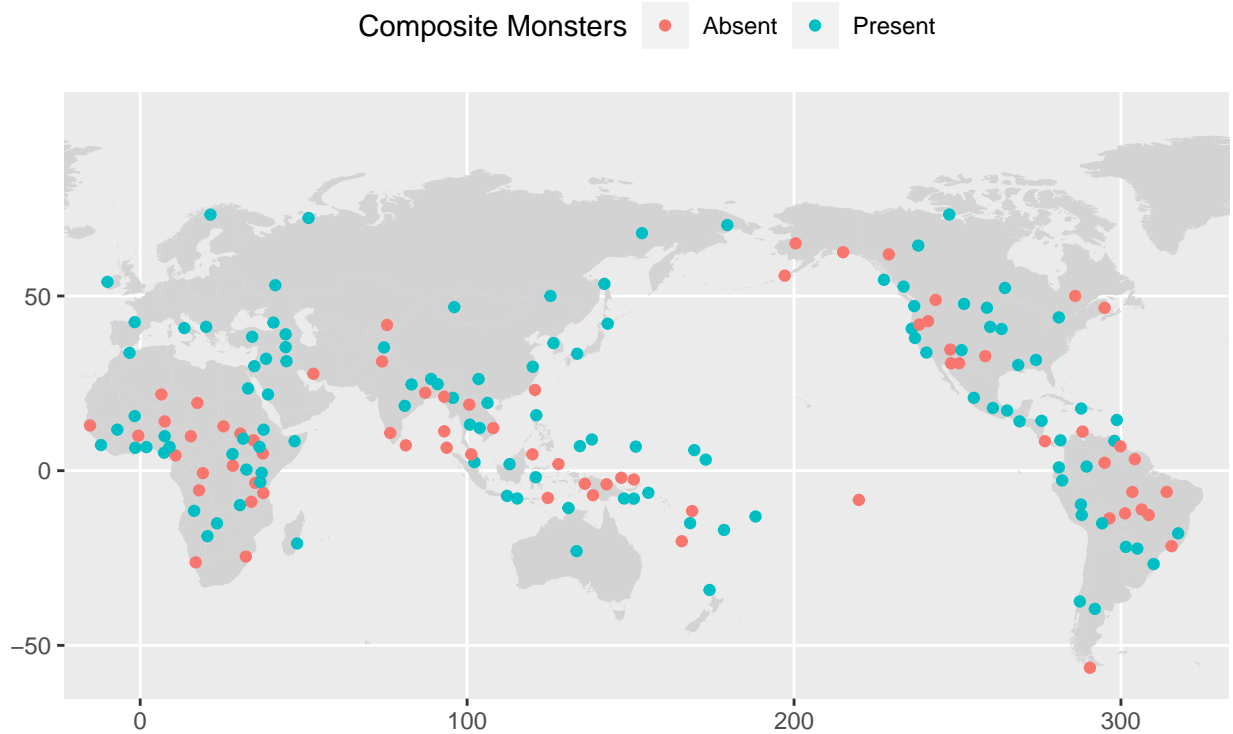
```
prop.table(table(d$monster_present))
```

```
##  
## FALSE  TRUE  
## 0.375 0.625
```

Composite monsters were present in 115 societies (62.5%) and absent in 69. These represent societies that speak languages from 62 different language families, including 5 isolates.

Plot map of the world:

```
d$lon2 <- ifelse(d$longitude < -25, d$longitude + 360, d$longitude)  
mapWorld <- map_data('world', wrap=c(-25,335), ylim=c(-55,75))  
d$`Composite Monsters` = factor(d$monster_present, labels=c("Absent", "Present"))  
monsterMap = ggplot() +  
  geom_polygon(data = mapWorld, aes(x=long, y = lat, group = group),  
              fill="lightgray") +  
  geom_point(data = d, aes(x = lon2, y = latitude,  
                           colour=`Composite Monsters`)) +  
  coord_map(projection = "gall", 0) +  
  theme(legend.position = "top", axis.title = element_blank())  
monsterMap
```



```
pdf("../results/MonsterMap.pdf",width=8,height=5)
monsterMap
dev.off()
```

```
## pdf
## 2
```

There does not appear to be a high degree of geographic clustering. Indeed, running Moran's I test for geospatial autocorrelation shows that there is no significant spatial clustering:

```
# Distance between points
mdists = rdist.earth(cbind(d$longitude, d$latitude),miles = F)
# Invert
mdists.inv <- 1/mdists
diag(mdists.inv) <- 0
Moran.I(d$monster_present, mdists.inv)
```

```
## $observed
## [1] 0.001120952
##
## $expected
## [1] -0.005464481
##
## $sd
## [1] 0.0101295
##
## $p.value
## [1] 0.5156121
```


Phylogenetic signal

The SCCS sample aims for maximum diversity across the world. This is not ideal for testing whether the presence of composite monsters has a phylogenetic signal. Still, some formal tests can be run.

The raw data folder includes phylogenetic trees based on linguistic properties, downloaded from <https://github.com/D-PLACE/dplace-data/tree/master/phylogenies/>. The D-PLACE database links these languages to SCCS societies. In the tests below, we look at Austronesian (Gray et al., 2009) and Bantu (Grollemund et al., 2015). Similar phylogenies are available for Indo-European, Semitic and Uto-Aztecan languages, but these only contain 3 or fewer societies in the SCCS.

Two formal tests of phylogenetic signal are computed. First, the D statistic for binary traits (Fritz & Purvis, 2010). The statistic reflects the estimated number of changes along the phylogeny to produce the observed data at the tips. A statistic near 0 suggests that the trait is highly conserved (strong signal), and a near 1 suggests the trait is similar to a random trait (no phylogenetic signal). Values above 1 indicate that related societies are more different than would be expected by chance (overdispersion). This statistic is compared to two models of cultural evolution: random distribution (where the tips are shuffled and the trait is re-calculated), and Brownian motion (a continuous trait which takes a random walk is simulated and converted to a binary one).

The second statistic is Pagel's lambda (Pagel, 1999). It indicates the extent of the scaling of the branch lengths that would be required for the data to fit a model of Brownian motion. Values close to 0 have low phylogenetic signal, and values close to 1 have high phylogenetic signal.

```
# Function to run phylogenetic tests
runPhylogenyTest = function(treeFile, treeLabelFile,plotType="flat"){
# Load trees
  tree = read.nexus(treeFile)
  treeLabels = read.csv(treeLabelFile,stringsAsFactors = F)

# Taxa data has multiple codes per locus
# So identify SCCS ID
  treeLabels$SCCSID = str_extract(treeLabels$soc_ids,"SCCS[0-9]+")

# Set labels of tree to be D-PLACE xid-ids
  tree$tip.label = treeLabels[match(tree$tip.label,treeLabels$taxon),]$SCCSID

# Remove tips that aren't in D-PLACE
# (remove tips that are now named "")
  tree = drop.tip(tree,"")

# Find tips in tree that aren't in our data:
  notInMonsters = tree$tip.label[!tree$tip.label %in% d$id]
# Remove these tips from the tree
  tree = drop.tip(tree, notInMonsters)

# subset of data in tree
  dx = d[d$id %in% tree$tip.label,]

# Choose colours for the tips
  chosenVariableToPlot = "monster_present"
  tipColours = c("red", "green")[1 + dx[,chosenVariableToPlot]]
  names(tipColours) = dx$id
  tipColours = tipColours[tree$tip.label]

# Convert labels back to names
```

```

tree$tip.label = dx[match(tree$tip.label,dx$id),]$pref_name_for_society

if(plotType=="flat"){
  plot(tree)
  tiplabels(pch=16,col=tipColours,adj = 0.4)
} else{
  tree$tip.label = iconv(tree$tip.label,sub='')
  plot.phylo(tree,align.tip.label=0)
  tiplabels(pch=16,col=tipColours)
  dx$pref_name_for_society = iconv(dx$pref_name_for_society,sub="")
}

tree = di2multi(tree)

# Calculate phylogenetic signal
# (Phylo - D)
pd = phylo.d(data=dx[,c("pref_name_for_society","monster_present")],
  phy=tree,
  names.col = pref_name_for_society,
  binvar = monster_present,permut = 100000)
print(pd)
# Pagel's Lambda
x = dx$monster_present
names(x) = dx$pref_name_for_society
print(phylosig(tree,x,method="lambda"))
}

```

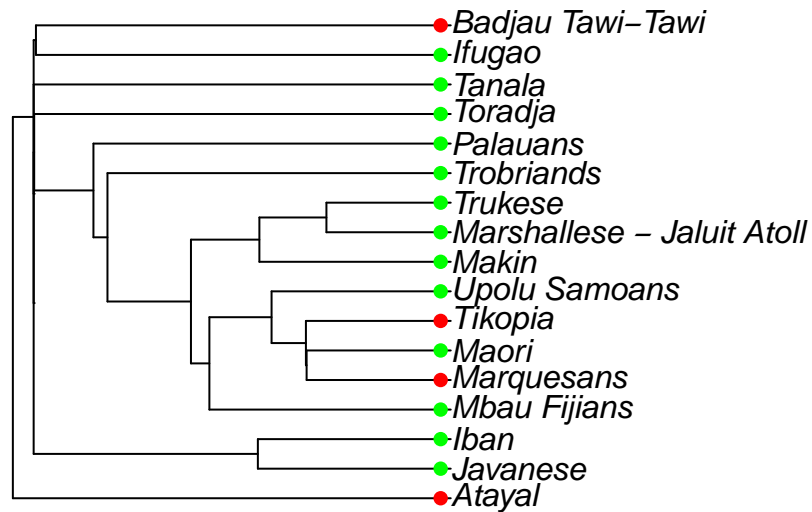
Austronesian

Tree from Gray et al. (2009)

```

set.seed(2389)
runPhylogenyTest("../data/raw/trees/Austronesian/summary.trees",
  "../data/raw/trees/Austronesian/taxa.csv")

```

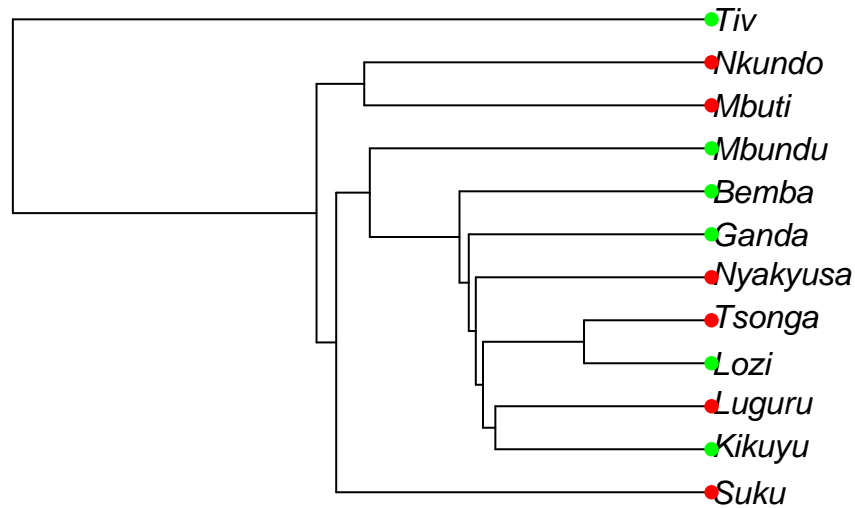


```
##
## Calculation of D statistic for the phylogenetic structure of a binary variable
##
## Data : data
## Binary variable : monster_present
## Counts of states: FALSE = 4
##                      TRUE = 13
## Phylogeny : phy
## Number of permutations : 1e+05
##
## Estimated D : 0.8878351
## Probability of E(D) resulting from no (random) phylogenetic structure : 0.41429
## Probability of E(D) resulting from Brownian phylogenetic structure : 0.35646
##
##
## Phylogenetic signal lambda : 6.6107e-05
## logL(lambda) : -9.54299
```

Bantu

Tree from Grollemund et al. (2015)

```
runPhylogenyTest("../data/raw/trees/Bantu/summary.trees",
                 "../data/raw/trees/Bantu/taxa.csv")
```



```
##
## Calculation of D statistic for the phylogenetic structure of a binary variable
##
## Data : data
## Binary variable : monster_present
## Counts of states: FALSE = 6
##                      TRUE = 6
## Phylogeny : phy
## Number of permutations : 1e+05
##
## Estimated D : 2.115693
## Probability of E(D) resulting from no (random) phylogenetic structure : 0.61609
## Probability of E(D) resulting from Brownian phylogenetic structure : 0.26137
##
##
## Phylogenetic signal lambda : 8.08671e-05
## logL(lambda) : -8.70973
```

Global

Tree from Jäger (2018). This is a global tree of languages, calculated from an analysis of the forms of basic vocabulary words. While this may not be ideal for the current questions, it's the best currently available global tree of languages.

```
runPhylogenyTest(
  "../data/raw/trees/Global/JaegerGlobalTree_SCSS.tree",
  "../data/raw/trees/Global/taxa.csv", plotType = "big")
```



```

##
## Calculation of D statistic for the phylogenetic structure of a binary variable
##
## Data : data
## Binary variable : monster_present
## Counts of states: FALSE = 52
##                      TRUE = 93
## Phylogeny : phy
## Number of permutations : 1e+05
##
## Estimated D : 1.136271
## Probability of E(D) resulting from no (random) phylogenetic structure : 0.67589
## Probability of E(D) resulting from Brownian phylogenetic structure : 0.00122
##
##
## Phylogenetic signal lambda : 6.6107e-05
## logL(lambda) : -101.456

```

Summary

In all cases above, both tests suggest a low phylogenetic signal. There is some evidence of overdispersion. However, the current sample of cultures is not ideal to test whether the presence of composite monsters follows laws of cultural evolution. Rather, the conclusion at this point is that there is little historical signal to control for, which is expected given that we're using the SCCS sample.

Explanatory factors

Ethnographic coverage

Coding presence and absence from ethnographic sources can be affected by the amount of ethnographic materials available. Although we use multiple sources, HRAF was the main source, and indeed, we found that the presence of monsters can be predicted by a greater number of sources and source pages in HRAF:

```
t.test(d$HRAFNumPages~d$monster_present)
```

```
##
## Welch Two Sample t-test
##
## data: d$HRAFNumPages by d$monster_present
## t = -6.1379, df = 149.87, p-value = 7.135e-09
## alternative hypothesis: true difference in means between group FALSE and group TRUE is not equal to 0
## 95 percent confidence interval:
## -1844.8263 -946.3041
## sample estimates:
## mean in group FALSE mean in group TRUE
## 1139.043 2534.609
```

```
t.test(d$HRAFNumSources~d$monster_present)
```

```
##
## Welch Two Sample t-test
##
## data: d$HRAFNumSources by d$monster_present
## t = -4.9589, df = 181.98, p-value = 1.618e-06
## alternative hypothesis: true difference in means between group FALSE and group TRUE is not equal to 0
## 95 percent confidence interval:
## -12.787657 -5.507996
## sample estimates:
## mean in group FALSE mean in group TRUE
## 11.39130 20.53913
```

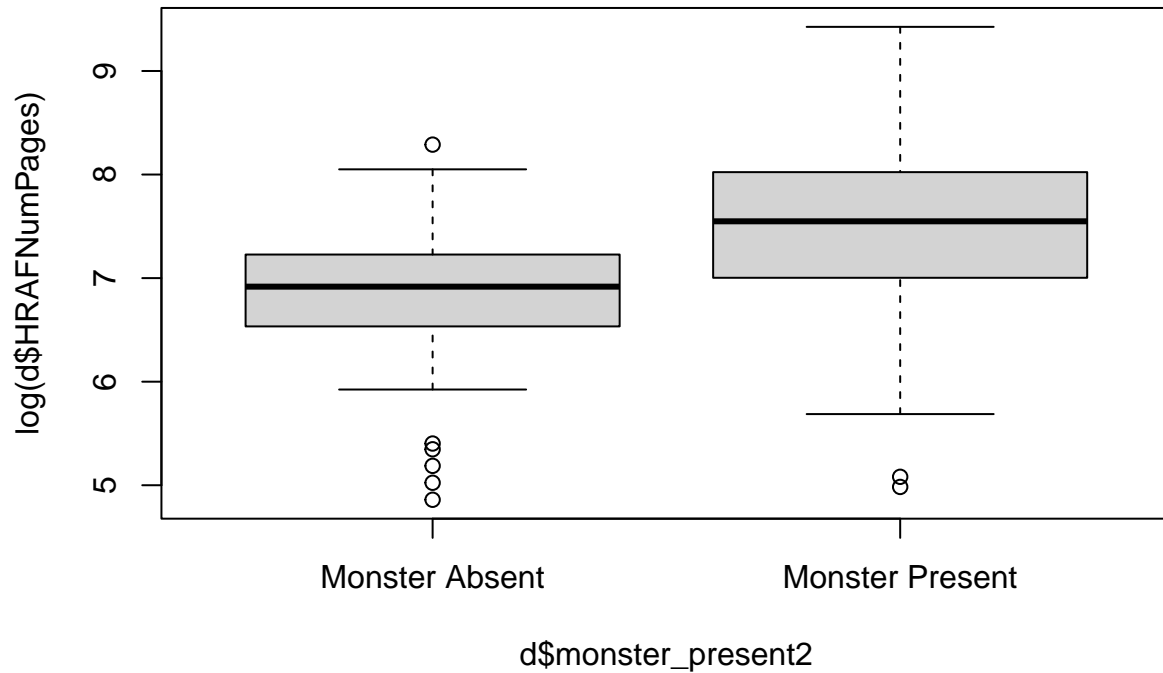
On average, societies with monsters present were covered by sources 20.5 and 2534.6 pages. Societies with monsters absent were coded by 11.4 sources and 1139 pages.

This is an alternative explanation for the presence and absence of monsters, so we control for this in the explanatory model below. The number of pages and number of sources are highly correlated, so we choose just one variable. The number of pages is a stronger predictor than the number of sources, and using the log of the number of pages makes this variable normally distributed and still stronger associated:

```
t.test(log(d$HRAFNumSources)~d$monster_present)
```

```
##
## Welch Two Sample t-test
##
## data: log(d$HRAFNumSources) by d$monster_present
## t = -5.5784, df = 148, p-value = 1.123e-07
## alternative hypothesis: true difference in means between group FALSE and group TRUE is not equal to 0
## 95 percent confidence interval:
## -0.7837906 -0.3737391
## sample estimates:
## mean in group FALSE mean in group TRUE
## 2.202489 2.781254
```

```
boxplot(log(d$HRAFNumPages)~d$monster_present2)
```



So we will control for log number of pages in HRAF.

```
d$HRAFNumPages.log = log(d$HRAFNumPages)
```

Social stratification

Is the presence of composites associated with increased social stratification?

Fisher's exact test of the association between monster presence and class stratification as an ordered variable

```
tx = table(d$strata,d$monster_present2)
```

```
tx
```

```
##
##                                Monster Absent
##  Egalitarian                    37
##  Wealth Differences or hereditary slavery  19
##  2 social classes, no castes/slavery      7
##  2 social classes, castes/slavery         4
##  3 social classes or castes, w/ or w/out slavery  2
##
##                                Monster Present
##  Egalitarian                    28
##  Wealth Differences or hereditary slavery  33
##  2 social classes, no castes/slavery     12
##  2 social classes, castes/slavery        14
```



```
## 3 social classes or castes, w/ or w/out slavery 28
```

```
round(100*prop.table(tx,1),2)
```

```
##
##
##           Monster Absent
## Egalitarian             56.92
## Wealth Differences or hereditary slavery 36.54
## 2 social classes, no castes/slavery     36.84
## 2 social classes, castes/slavery        22.22
## 3 social classes or castes, w/ or w/out slavery 6.67
##
##           Monster Present
## Egalitarian             43.08
## Wealth Differences or hereditary slavery 63.46
## 2 social classes, no castes/slavery     63.16
## 2 social classes, castes/slavery        77.78
## 3 social classes or castes, w/ or w/out slavery 93.33
```

```
# Rank correlation
```

```
cor(as.numeric(d$strata),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.3217255
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 2.236e-05
## alternative hypothesis: two.sided
```

The strata variable is derived from two earlier measures of class stratification and caste stratification. These variables are highly correlated, but since 'strata' has more ordered levels and therefore a more specific hypothesis, we use this instead of the other two. We note below that the association with composite monsters is significant for the class stratification variable, but not significant for caste stratification variable.

Fisher test of the association between monster presence and class stratification:

```
tx = table(d$class_stratified,d$monster_present2)
print(tx)
```

```
##
##           Monster Absent Monster Present
## Not stratified           41           35
## Class stratified         28           80
```

```
print(round(100*prop.table(tx,1),2))
```

```
##
##           Monster Absent Monster Present
## Not stratified         53.95         46.05
## Class stratified       25.93         74.07
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
```

```
##
## data: tx
## p-value = 0.000183
## alternative hypothesis: true odds ratio is not equal to 1
## 95 percent confidence interval:
## 1.713883 6.549615
## sample estimates:
## odds ratio
## 3.323246
```

Test caste stratification:

```
tx = table(d$caste.stratified,d$monster_present2)
tx
```

```
##
##           Monster Absent Monster Present
## Not stratified           60           92
## Caste stratified          9           19
```

```
round(100*prop.table(tx,1),2)
```

```
##
##           Monster Absent Monster Present
## Not stratified       39.47       60.53
## Caste stratified     32.14       67.86
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.5304
## alternative hypothesis: true odds ratio is not equal to 1
## 95 percent confidence interval:
## 0.5484573 3.6902188
## sample estimates:
## odds ratio
## 1.374433
```

Increased travel

Do composite monsters reflect an increased interest in intersociety cultural differences accompanying increased long-distance travel? Murdock and Provost's (1973) scale of Land Transport serves as our proxy measure for increased long-distance travel in SCCS societies.

```
tx = table(d$land,d$monster_present2)
tx
```

```
##
##           Monster Absent Monster Present
## Human only           53           55
## Pack Animals         14           26
## Draft Animals         2           12
## Wheeled Vehicles      0           22
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
## Human only           49.07           50.93
## Pack Animals         35.00           65.00
## Draft Animals        14.29           85.71
## Wheeled Vehicles      0.00          100.00
```

```
# Rank correlation
cor(as.numeric(d$land),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.3114226
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 4.865e-06
## alternative hypothesis: two.sided
```

```
tx = table(d$fixity,d$monster_present2)
tx
```

```
##
##               Monster Absent Monster Present
## Nomadic                13           14
## Seminomadic            13           8
## Semisedentary           6          13
## Sedentary; impermanent   9           6
## Sedentary               28          74
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
## Nomadic                48.15          51.85
## Seminomadic            61.90          38.10
## Semisedentary          31.58          68.42
## Sedentary; impermanent  60.00          40.00
## Sedentary              27.45          72.55
```

```
cor(as.numeric(d$fixity),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.2038183
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.005584
## alternative hypothesis: two.sided
```

Contact with other societies

From Ross (1983)

```
tx = table(d$contact,d$monster_present2)
tx

##
##           Monster Absent Monster Present
## Rare or never           11           34
## Occasional              12           15
## Frequent                 6            8
round(100*prop.table(tx,1),2)

##
##           Monster Absent Monster Present
## Rare or never          24.44          75.56
## Occasional             44.44          55.56
## Frequent               42.86          57.14
cor(as.numeric(d$contact),
    as.numeric(d$monster_present2),method="kendall")

## [1] NA
fisher.test(tx)

##
## Fisher's Exact Test for Count Data
##
## data:  tx
## p-value = 0.1576
## alternative hypothesis: two.sided
```

Urbanisation

In the case of the Bronze Age Near East and Mediterranean, Wengrow (2013, 74) has argued that “urban and state-like societies” provided a setting conducive for composites. If this is generalizable to a global ethnographic sample, we ought to find composite beings associated with an increased Urbanization and/or an increased Level of Political Integration (Murdock and Provost 1973).

Test urbanization:

```
tx = table(d$urban,d$monster_present2)
tx

##
##           Monster Absent Monster Present
## < 100 persons           25           31
## 100-199 persons         20           23
## 200-399 persons         16           16
## 400-999 persons          7           22
## 1000+ persons            1           23
round(100*prop.table(tx,1),2)

##
##           Monster Absent Monster Present
## < 100 persons          44.64          55.36
```

```
## 100-199 persons      46.51      53.49
## 200-399 persons      50.00      50.00
## 400-999 persons      24.14      75.86
## 1000+ persons        4.17      95.83
```

```
# Rank correlation
cor(as.numeric(d$urban),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.2084927
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.0003196
## alternative hypothesis: two.sided
```

Test political integration:

```
tx = table(d$politic,d$monster_present2)
tx
```

```
##
##               Monster Absent Monster Present
## None                4                7
## Autonomous local communities      35      35
## 1 level above community            17      29
## 2 levels above community           10      18
## 3 levels above community            3      26
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
## None                36.36      63.64
## Autonomous local communities      50.00      50.00
## 1 level above community            36.96      63.04
## 2 levels above community           35.71      64.29
## 3 levels above community           10.34      89.66
```

```
# Rank correlation
cor(as.numeric(d$politic),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.206354
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.004399
## alternative hypothesis: two.sided
```

Technology

Wengrow (2014) sees Bronze Age composite figures as operating according to the same underlying logic as particular crafting technologies and bureaucratic technologies of writing and record-keeping (the latter also highlighted by Graeber (2015, xvii)). Are composite beings globally associated with greater specialization in crafting or recording-keeping technologies?

Technology specialists:

```
tx = table(d$tech,d$monster_present2)
```

```
tx
```

```
##
##               Monster Absent Monster Present
##   None                23           16
##   Pottery or Loom      23           33
##   Metallurgy           19           37
##   Multiple specialists   4           29
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
##   None                58.97           41.03
##   Pottery or Loom      41.07           58.93
##   Metallurgy           33.93           66.07
##   Multiple specialists  12.12           87.88
```

```
# Rank correlation
```

```
cor(as.numeric(d$tech),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.2715461
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.0003985
## alternative hypothesis: two.sided
```

Writing technology:

```
tx = table(d$writing,d$monster_present2)
```

```
tx
```

```
##
##               Monster Absent Monster Present
##   None                34           37
##   Mnemonic devices     24           25
##   Nonwritten records    5           16
##   True writing           6           37
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
##   None                47.89           52.11
```

```
## Mnemonic devices          48.98          51.02
## Nonwritten records        23.81          76.19
## True writing               13.95          86.05
```

```
# Rank correlation
cor(as.numeric(d$writing),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.2497125
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.0002826
## alternative hypothesis: two.sided
```

Other measures

Money

```
tx = table(d$money,d$monster_present2)
tx
```

```
##
##               Monster Absent Monster Present
## None                36                40
## Domestically usable particles        6                8
## Alien currency                15                27
## Elementary forms                10                17
## True money                   2                23
```

```
round(100*prop.table(tx,1),2)
```

```
##
##               Monster Absent Monster Present
## None                47.37                52.63
## Domestically usable particles        42.86                57.14
## Alien currency                35.71                64.29
## Elementary forms                37.04                62.96
## True money                   8.00                92.00
```

```
# Rank correlation
cor(as.numeric(d$money),
    as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.2055975
```

```
fisher.test(tx)
```

```
##
## Fisher's Exact Test for Count Data
##
## data: tx
## p-value = 0.006705
## alternative hypothesis: two.sided
```

Agriculture

```
tx = table(d$ag,d$monster_present2)
tx

##
##               Monster Absent Monster Present
##   None                18             19
##   10% food supply       9             8
##   10 %; secondary       4             6
##   Primary; not intensive 26            37
##   Primary; intensive    12            45

round(100*prop.table(tx,1),2)

##
##               Monster Absent Monster Present
##   None                48.65          51.35
##   10% food supply      52.94          47.06
##   10 %; secondary      40.00          60.00
##   Primary; not intensive 41.27          58.73
##   Primary; intensive   21.05          78.95

# Rank correlation
cor(as.numeric(d$ag),
    as.numeric(d$monster_present2),method="kendall")

## [1] 0.2054279

fisher.test(tx)

##
## Fisher's Exact Test for Count Data
##
## data:  tx
## p-value = 0.02321
## alternative hypothesis: two.sided

Population density

tx = table(d$popdens,d$monster_present2)
tx

##
##               Monster Absent Monster Present
##   < 1 person / sq. mile      31             26
##   1-5 persons / sq. mile       7             17
##   5.1-25 persons/ sq. mile     12             16
##   26-100 persons / sq. mile     8             27
##   100 persons / sq. mile       11             29

round(100*prop.table(tx,1),2)

##
##               Monster Absent Monster Present
##   < 1 person / sq. mile      54.39          45.61
##   1-5 persons / sq. mile      29.17          70.83
##   5.1-25 persons/ sq. mile     42.86          57.14
##   26-100 persons / sq. mile     22.86          77.14
##   100 persons / sq. mile       27.50          72.50
```



```
# Rank correlation
cor(as.numeric(d$popdens),
     as.numeric(d$monster_present2),method="kendall")
```

```
## [1] 0.20032
```

```
fisher.test(tx)
```

```
##
```

```
## Fisher's Exact Test for Count Data
```

```
##
```

```
## data: tx
```

```
## p-value = 0.01286
```

```
## alternative hypothesis: two.sided
```

Combined model

Various measures above co-occur with the presence of composite monsters. However, many sociocultural variables correlate with each other, making it unclear which variables are directly associated. How might we determine which of these variables are most important when accounting for the presence of composite beings in our global ethnographic sample?

Below, we use a machine learning method (decision trees and random forests) to identify the most efficient combination of variables to predict the presence of composite monsters. We then entered these variables into a predictive regression model to test significance.

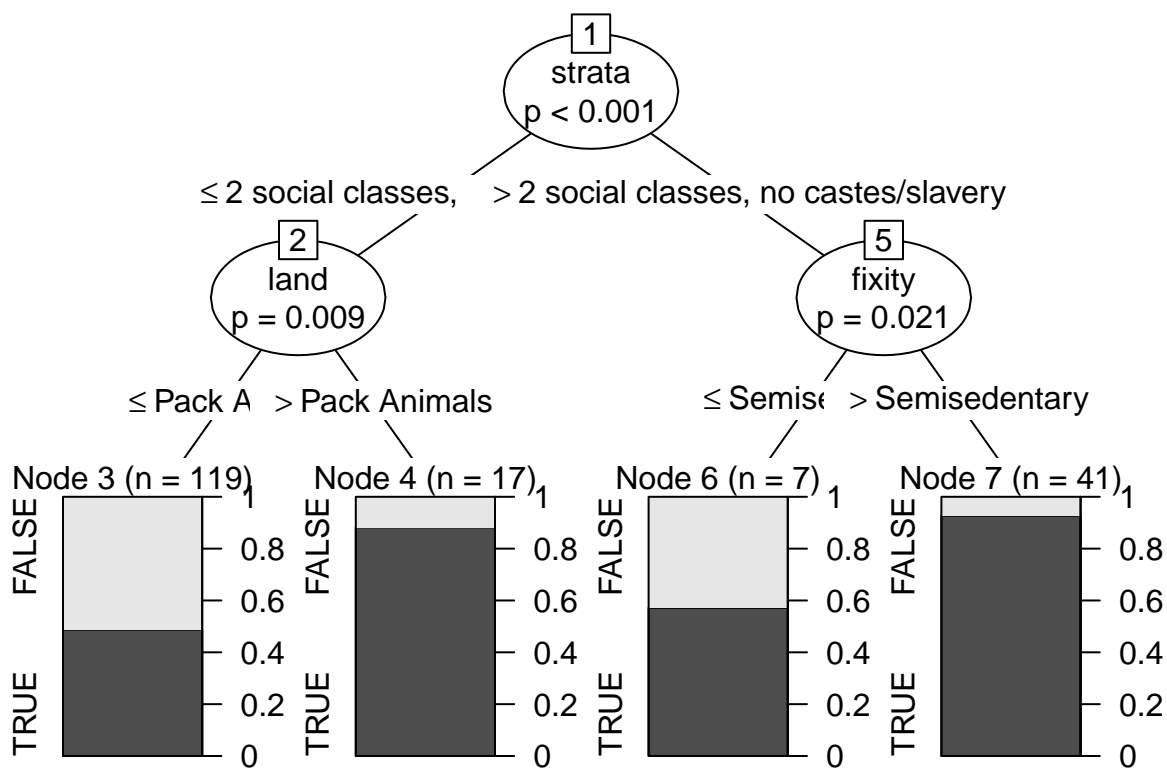
Decision trees are a computational method of making predictions by dividing the data into sub-sets (see Strobl, Malley & Tutz, 2009). The algorithm works out the most efficient series of binary questions to ask about a set of independent variables in order to make a guess about the dependent value of a data point. The method is robust to correlations between independent variables and to small sub-sample sizes, and it can detect interactions and non-linearities in the data.

A single tree is the most efficient set of questions for the given dataset. However, small differences in the sample could lead to very different trees. One way of evaluating the relative importance of variables is to calculate a large number of decision trees using random sub-samples of data and independent variables. Each variable receives an “importance” score based on how many trees it is selected for and how high in the tree the variable is placed.

For use of decision trees in social science, see Roberts, Torreira & Levinson (2015).

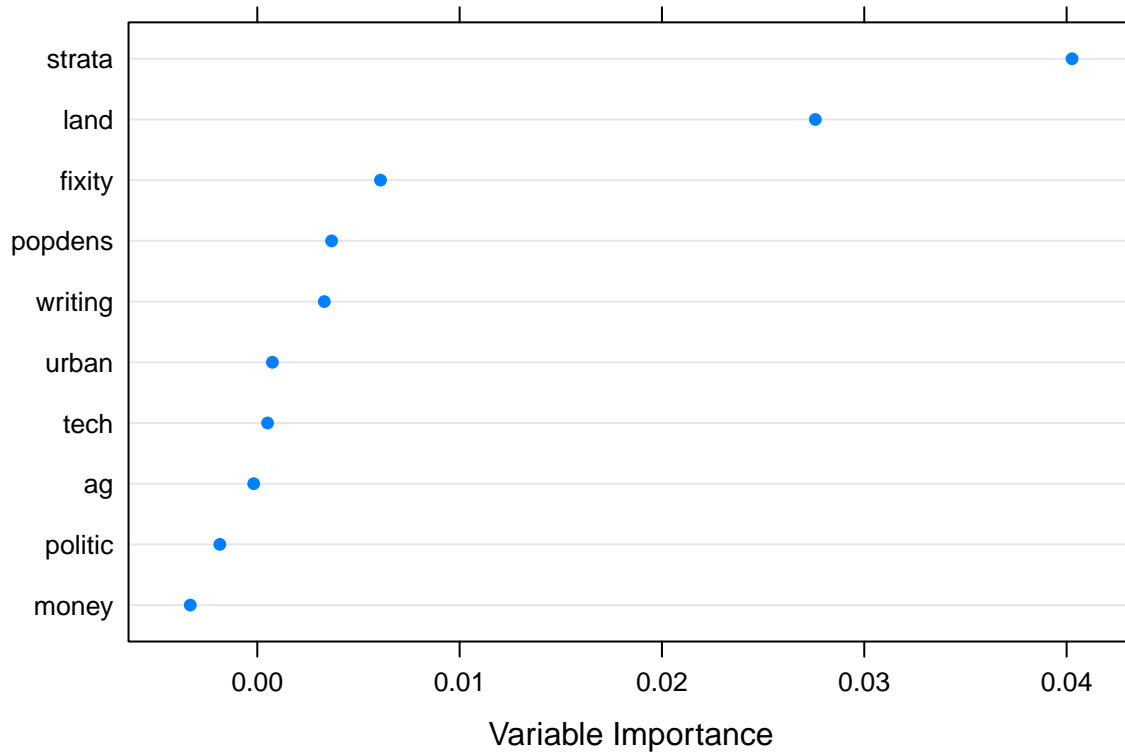
Decision tree for selecting variables

```
decisionTree = ctree(factor(monster_present) ~
                      strata +
                      urban + ag + popdens + fixity +
                      land + money + politic +
                      tech + writing, data = d)
plot(decisionTree)
```



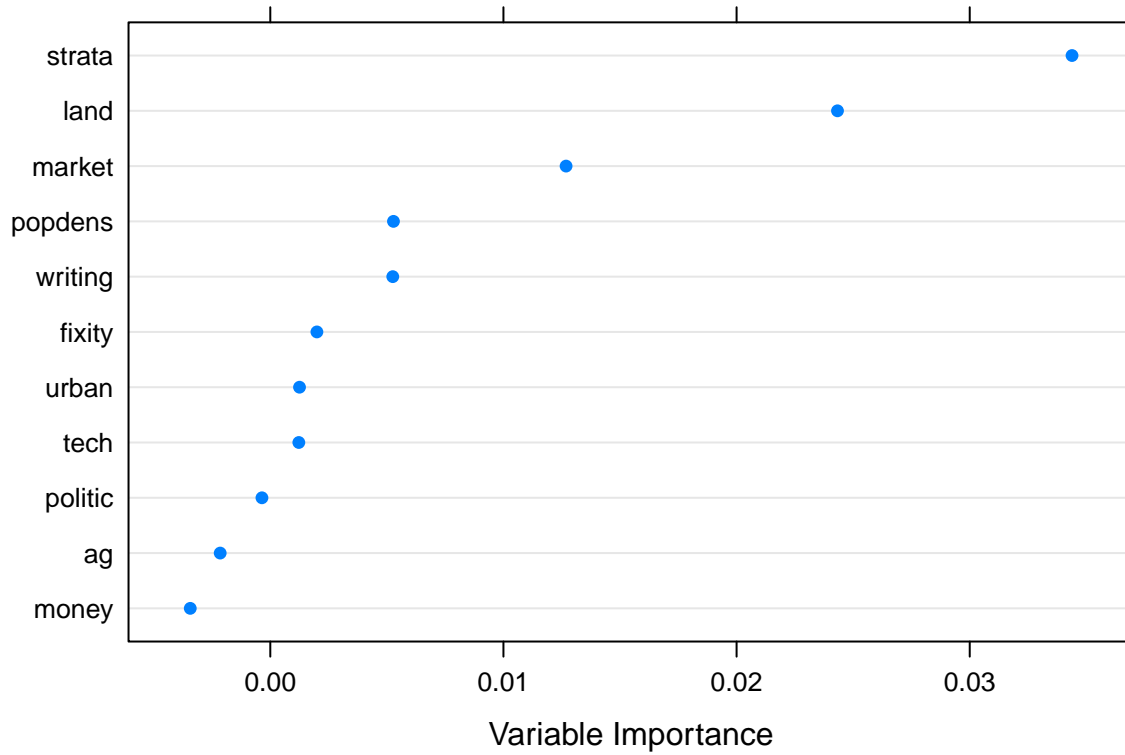
Now we calculate the importance scores with a random forest. The variable 'market' has many missing values, limiting the number of complete observations. So the first forest is run without this variable:

```
randomForest = cforest(factor(monster_present) ~
                        strata +
                        urban + ag + popdens + fixity +
                        land + money + politic +
                        tech + writing, data = d)
importance = varimp(randomForest)
dotplot(sort(importance), xlab="Variable Importance")
```



Random forest including market:

```
randomForest = cforest(factor(monster_present) ~  
                        market +  
                        strata +  
                        urban + ag + popdens + fixity +  
                        land + money + politic +  
                        tech + writing, data = d)  
importance = varimp(randomForest)  
dotplot(sort(importance), xlab="Variable Importance")
```



The “market” variable seems relatively important, though strata and land are still the most important. Since including ‘market’ limits the data sample size, we will not include it in the combined model.

Predictive model

Below we fit a binomial regression model, predicting whether a monster is present or absent. The independent variables are added to the model one by one in the order identified by the random forests procedure. In order to obtain a relatively simple model that is not over-fitted, we stop when adding variables does not significantly increase the fit of the model to the data. This is evaluated using a likelihood ratio test.

For the ordered factors, use (reverse) Helmert coding, so each coefficient compares the current level to the previous level of the variable.

```
contrasts(d$strata) = contr.helmert(5)
contrasts(d$land) = contr.helmert(4)
contrasts(d$fixity) = contr.helmert(5)
```

Build a series of models, each adding a variable. Start with the baseline model, using just the log number of pages of documentation:

```
m0 = glm(factor(monster_present) ~ 1 + HRAFNumPages.log,
          family="binomial", data=d)
summary(m0)

##
## Call:
## glm(formula = factor(monster_present) ~ 1 + HRAFNumPages.log,
##      family = "binomial", data = d)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.9277  -1.1566   0.6247   0.8994   1.9705
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)      -7.026      1.623  -4.330 1.49e-05 ***
## HRAFNumPages.log   1.051      0.227   4.632 3.63e-06 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 243.46  on 183  degrees of freedom
## Residual deviance: 216.10  on 182  degrees of freedom
## AIC: 220.1
##
## Number of Fisher Scoring iterations: 4
```

Add the cultural variables in the order suggested by the random forests analysis:

```
m1 = update(m0, ~.+strata)
m2 = update(m1, ~.+land)
m3 = update(m2, ~.+fixity)
```

Use a likelihood ratio test to test whether adding each variable increases the fit of the model

```
lrtest(m0,m1,m2,m3)

## Likelihood ratio test
##
## Model 1: factor(monster_present) ~ 1 + HRAFNumPages.log
```

```
## Model 2: factor(monster_present) ~ HRAFNumPages.log + strata
## Model 3: factor(monster_present) ~ HRAFNumPages.log + strata + land
## Model 4: factor(monster_present) ~ HRAFNumPages.log + strata + land +
##       fixity
##   #Df   LogLik Df   Chisq Pr(>Chisq)
## 1    2 -108.048
## 2    6 -98.776  4 18.5446  0.0009655 ***
## 3    9 -91.645  3 14.2632  0.0025680 **
## 4   13 -88.743  4  5.8037  0.2142917
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Including `strata` and `land` improve the model, but `fixity` does not.

Test if the interaction between `strata` and `land` is significant:

```
m4 = update(m2, ~.+ strata:land)
lrtest(m2,m4)
```

```
## Likelihood ratio test
##
## Model 1: factor(monster_present) ~ HRAFNumPages.log + strata + land
## Model 2: factor(monster_present) ~ HRAFNumPages.log + strata + land +
##       strata:land
##   #Df   LogLik Df   Chisq Pr(>Chisq)
## 1    9 -91.645
## 2   20 -89.471 11  4.3471    0.9586
```

No, so stick with model 2 (`strata` and `land`). The summary below shows how each level of `strata` and `land` change the estimate of the likelihood of monsters being present. Each estimate compares the current level to the prior level. It appears as if the critical threshold for `strata` is between `Egalitarian` and `other` societies. For `land`, the critical threshold is between those with only human or pack animal transport, and `other` societies. These results reflect the decision tree.

```
summary(m2)
```

```
##
## Call:
## glm(formula = factor(monster_present) ~ HRAFNumPages.log + strata +
##       land, family = "binomial", data = d)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -2.2020  -0.9245   0.2582   0.8527   2.2348
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)  -1.00702   320.70264  -0.003  0.997495
## HRAFNumPages.log  0.88462    0.25915   3.414  0.000641 ***
## strata1       0.40201    0.21616   1.860  0.062916 .
## strata2       0.05579    0.18875   0.296  0.767572
## strata3       0.29020    0.15977   1.816  0.069322 .
## strata4       0.19904    0.17218   1.156  0.247684
## land1        0.14775    0.22529   0.656  0.511953
## land2        0.62914    0.28226   2.229  0.025820 *
## land3        4.08881   320.69720   0.013  0.989827
## ---
```

```
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 243.46  on 183  degrees of freedom
## Residual deviance: 183.29  on 175  degrees of freedom
## AIC: 201.29
##
## Number of Fisher Scoring iterations: 17
```

F-test to confirm the claims above for each variable:

```
car::Anova(m2)
```

```
## Analysis of Deviance Table (Type II tests)
##
## Response: factor(monster_present)
##              LR Chisq Df Pr(>Chisq)
## HRAFNumpages.log   13.882  1 0.0001947 ***
## strata              9.746  4 0.0449313 *
## land              14.263  3 0.0025680 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Pseudo R-squared for model:

```
MuMin::r.squaredLR(m2)
```

```
## [1] 0.2789094
## attr(,"adj.r.squared")
## [1] 0.3801417
```

Plotting the model results

We want the plot to reflect the confidence intervals around the estimates.

Plot the model:

```
plt = plot_model(m2,"pred")
```

```
## Data were 'prettified'. Consider using `terms="HRAFNumpages.log [all]"` to get smooth plots.
```

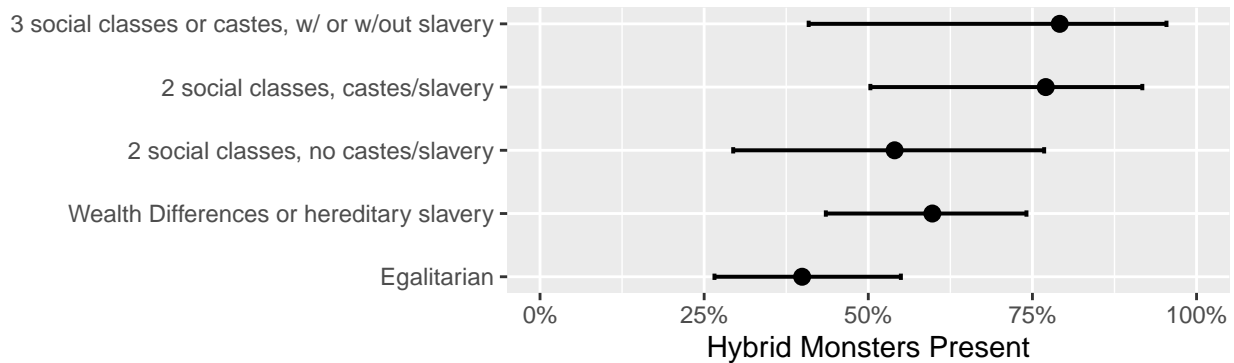
```
p1 = plt[[2]] + coord_flip(ylim=c(0,1)) +
  ggtitle("")+
  theme(axis.title.y = element_blank(),
        panel.grid.minor.y = element_blank()) +
  ylab("Hybrid Monsters Present")
p2 = plt[[3]] + coord_flip(ylim=c(0,1)) +
  ggtitle("")+
  theme(axis.title.y = element_blank(),
        panel.grid.minor.y = element_blank()) +
  ylab("Hybrid Monsters Present")

bigplot = ggarrange(p1,
  ggarrange(ggplot() + theme_void(),
    p2,nrow=1,widths = c(1,3),
    labels=c("","")),
  ncol = 1, labels=c("Social Strata","Land Vehicles"))
```

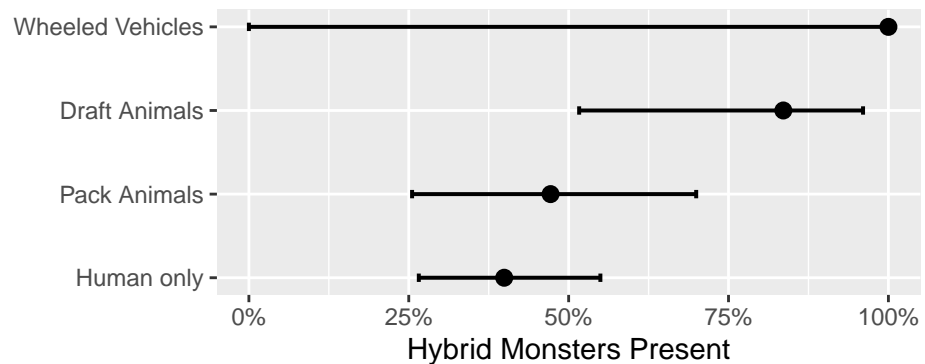


```
bigplot
```

Social Strata



Land Vehicles



```
pdf("../results/BigPlot.pdf",width=6,height=4)
bigplot
dev.off()
```

```
## pdf
## 2
```

Below we fit a mixed effects model with random effects for language family. This strategy is used to control for the historical relatedness of societies. However, the result is a fit that essentially ignores the random effects and is almost identical to the fixed-effects model above. In other words, the relatedness of societies does not seem to affect the results.

```
mMF = glmer(factor(monster_present) ~ 1 + HRAFNumpages.log + strata + land +
            (1 | language_family),
            family="binomial", data = d)
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
```

```
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
summary(mMF)
```

```
## Warning in vcov.merMod(object, use.hessian = use.hessian): variance-covariance matrix computed from :
## not positive definite or contains NA values: falling back to var-cov estimated from RX
```

```

## Warning in vcov.merMod(object, correlation = correlation, sigm = sig): variance-covariance matrix co
## not positive definite or contains NA values: falling back to var-cov estimated from RX

## Generalized linear mixed model fit by maximum likelihood (Laplace
## Approximation) [glmerMod]
## Family: binomial ( logit )
## Formula: factor(monster_present) ~ 1 + HRAFNmPages.log + strata + land +
## (1 | language_family)
## Data: d
##
##      AIC      BIC    logLik deviance df.resid
##    203.3    235.4    -91.6    183.3      174
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.1293 -0.7269  0.1809  0.6543  3.3084
##
## Random effects:
##      Groups          Name      Variance Std.Dev.
## language_family (Intercept) 0.02674  0.1635
## Number of obs: 184, groups: language_family, 81
##
## Fixed effects:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)   -1.02089   554.96872  -0.002 0.998532
## HRAFNmPages.log  0.89145    0.25991   3.430 0.000604 ***
## strata1         0.40540    0.21700   1.868 0.061738 .
## strata2         0.05654    0.19084   0.296 0.767018
## strata3         0.29159    0.16010   1.821 0.068563 .
## strata4         0.19997    0.17287   1.157 0.247365
## land1           0.14809    0.22707   0.652 0.514289
## land2           0.63508    0.28417   2.235 0.025425 *
## land3           4.10854   554.96556   0.007 0.994093
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation of Fixed Effects:
##              (Intr) HRAFNmPgs.l strat1 strat2 strat3 strat4 land1 land2
## HRAFNmPgs.l -0.003
## strata1      0.000 -0.107
## strata2      0.001 -0.140 -0.001
## strata3      0.000  0.090 -0.015 -0.178
## strata4      0.000 -0.083  0.041 -0.086 -0.086
## land1        0.000  0.126 -0.133 -0.007 -0.030 -0.311
## land2        0.000 -0.027  0.208  0.071  0.048  0.088 -0.171
## land3        1.000  0.000  0.000  0.000  0.000  0.000  0.000  0.000
## optimizer (Nelder-Mead) convergence code: 0 (OK)
## unable to evaluate scaled gradient
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues

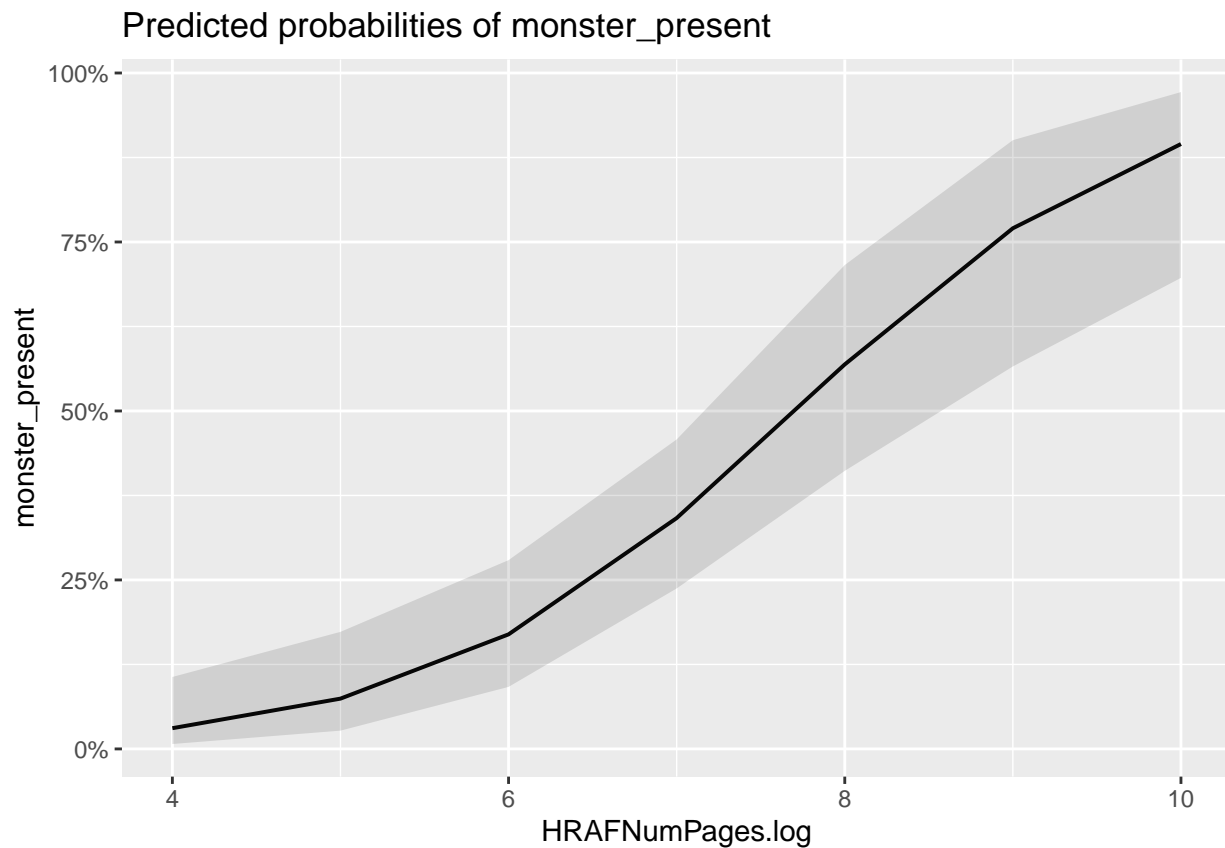
```

Bayesian estimation

The estimation above has a large uncertainty for the probability of composite monsters for societies with wheeled vehicles. This is despite 100% of societies with wheeled vehicles having composite monsters. To test whether this is due to poor model convergence, we use a different framework for estimating the model parameters. Below we use a Bayesian estimation using *brms*, using uninformative priors. We demonstrate that the coefficient estimates are almost identical, but that the estimate for the confidence interval for societies with wheeled vehicles is much narrower, which fits better with the overall data.

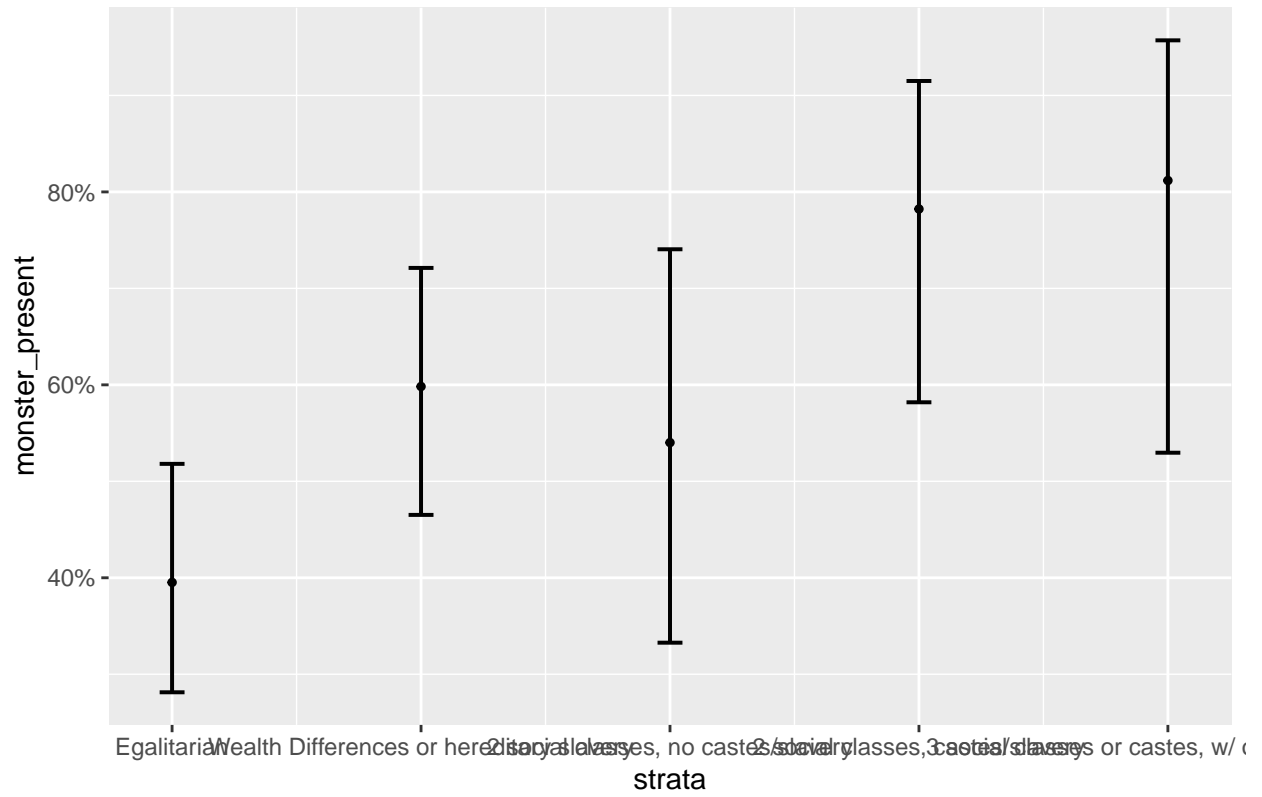
```
set.seed(2189)
warmupN = 1000
mB = brm(as.numeric(monster_present) ~
  HRAFNumPages.log +
  strata+land, warmup = warmupN,
  iter = 100000, cores = 4, chains=8,
  family="bernoulli", data=d)
plot_model(mB, "pred")
```

```
## $HRAFNumPages.log
```

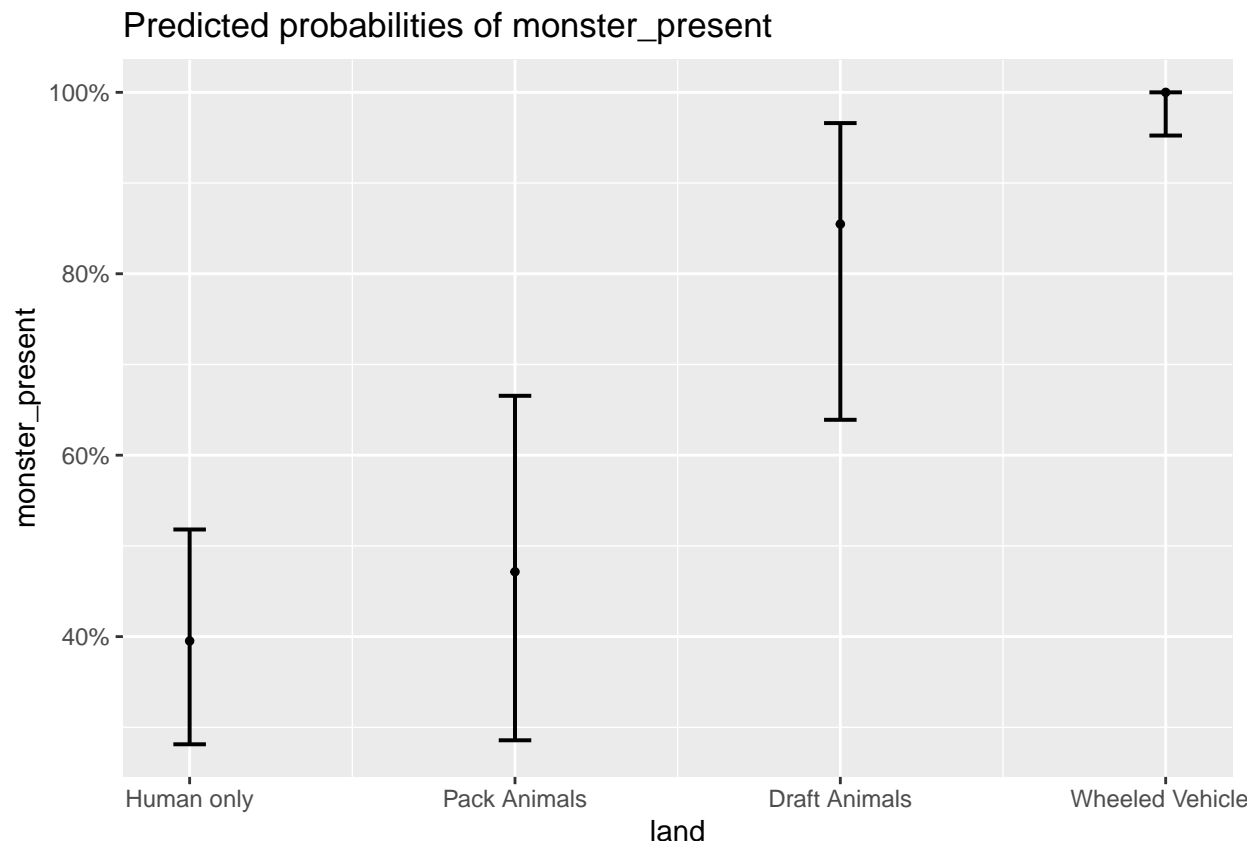


```
##
## $strata
```

Predicted probabilities of monster_present



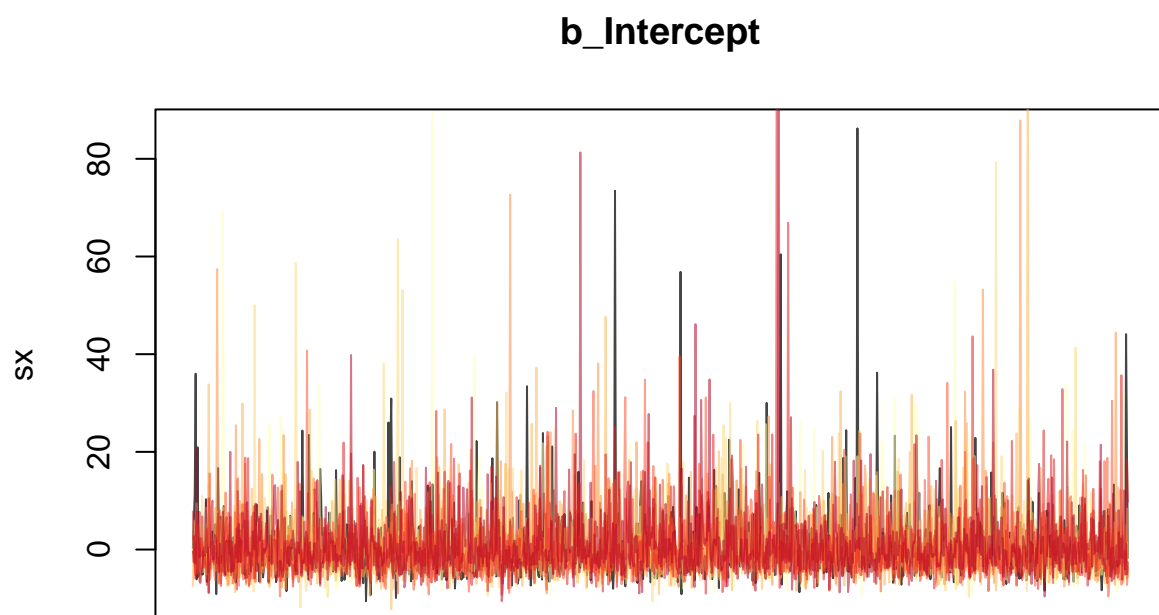
\$land



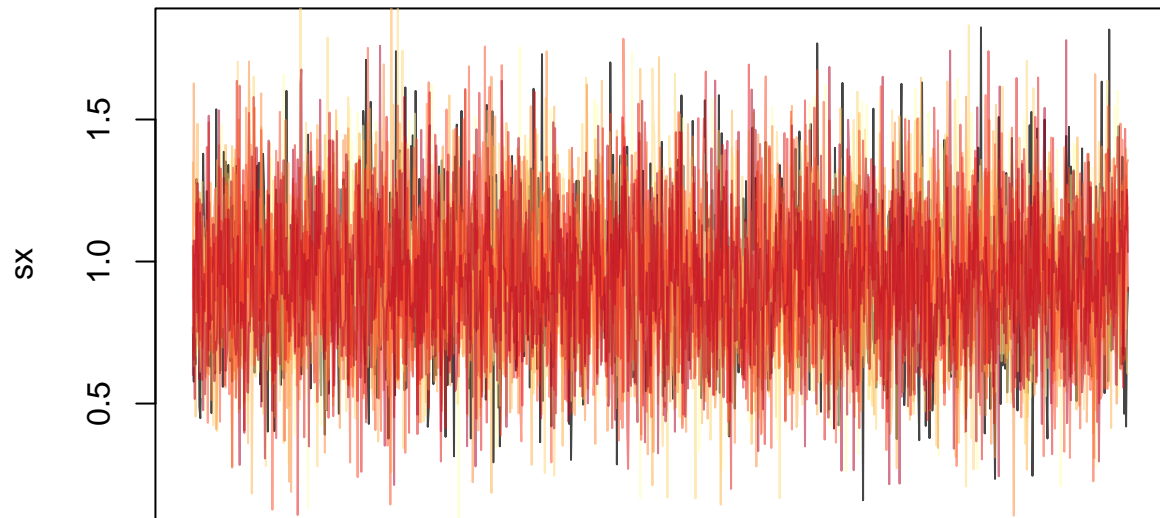
```
summary(mB)
```

```
## Family: bernoulli
## Links: mu = logit
## Formula: as.numeric(monster_present) ~ HRAFNumpages.log + strata + land
## Data: d (Number of observations: 184)
## Draws: 8 chains, each with iter = 1e+05; warmup = 1000; thin = 1;
## total post-warmup draws = 792000
##
## Population-Level Effects:
##      Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
## Intercept      0.59      7.63   -7.05   17.92 1.00   136274    77692
## HRAFNumpages.log 0.94      0.27    0.44    1.49 1.00   653689    527827
## strata1         0.41      0.22   -0.01    0.85 1.00   674775    553332
## strata2         0.06      0.20   -0.32    0.45 1.00   652492    536109
## strata3         0.32      0.17    0.00    0.66 1.00   672869    500784
## strata4         0.23      0.19   -0.10    0.64 1.00   601915    450238
## land1           0.16      0.23   -0.30    0.61 1.00   614183    554478
## land2           0.71      0.31    0.16    1.38 1.00   633173    444496
## land3           5.95      7.38    0.38   23.02 1.00   135096     75405
##
## Draws were sampled using sampling(NUTS). For each parameter, Bulk_ESS
## and Tail_ESS are effective sample size measures, and Rhat is the potential
## scale reduction factor on split chains (at convergence, Rhat = 1).
```

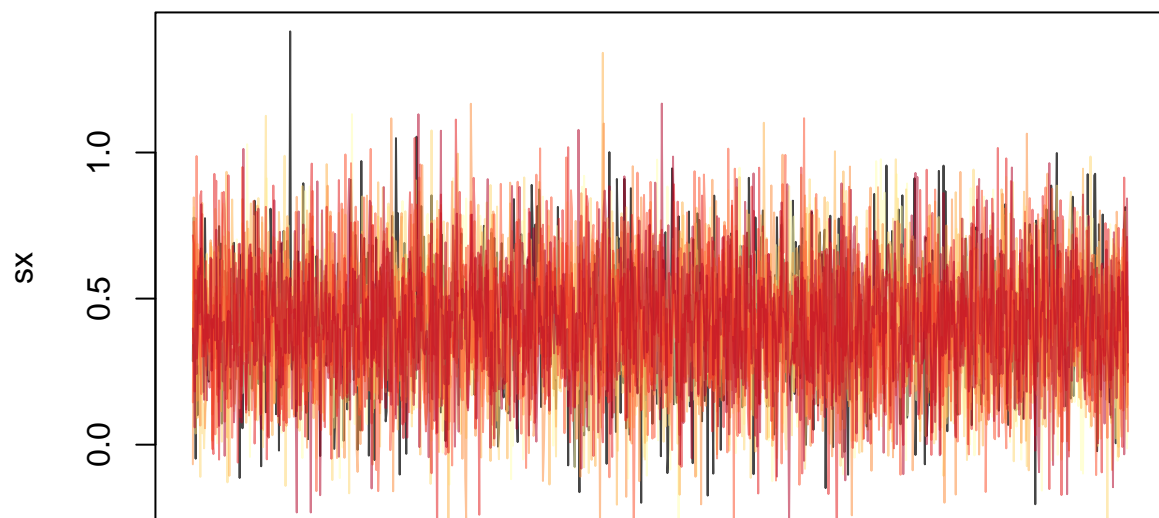
Plot model convergence:



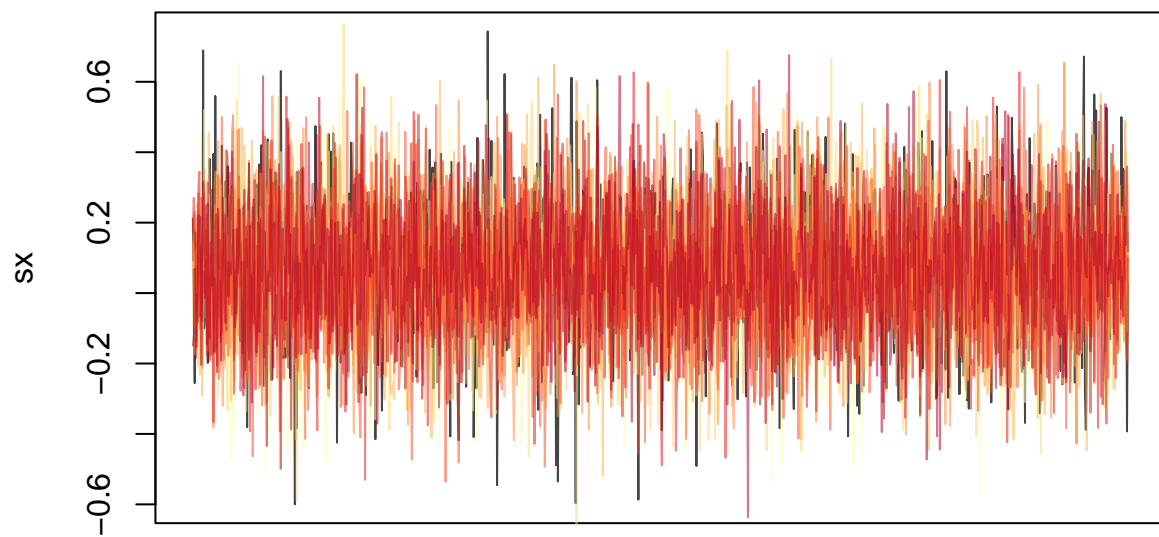
b_HRAFNumPages.log

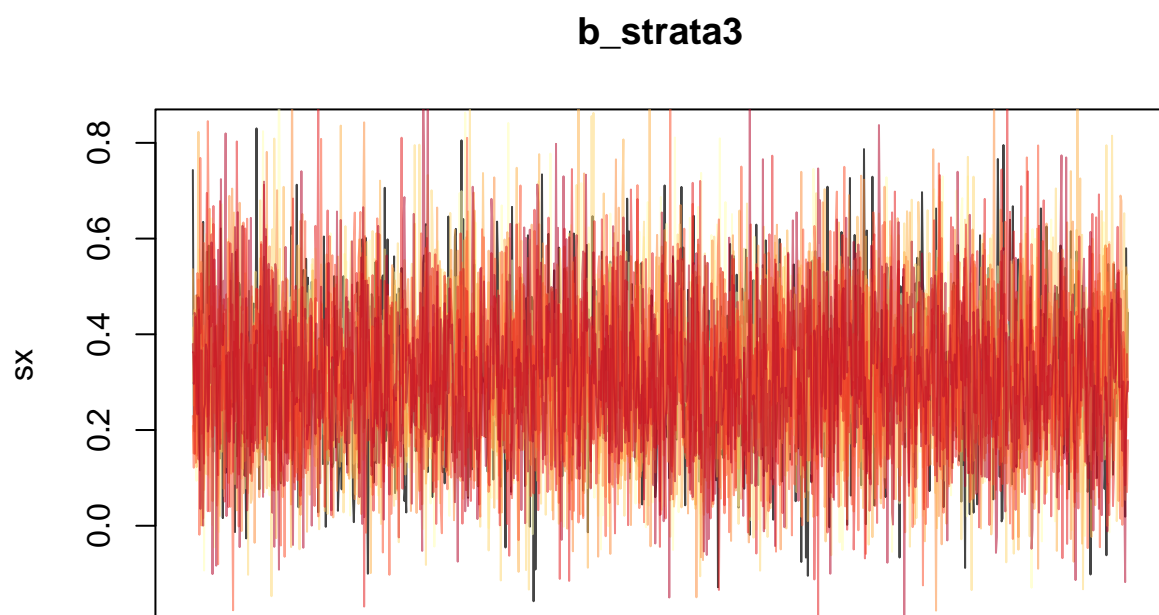


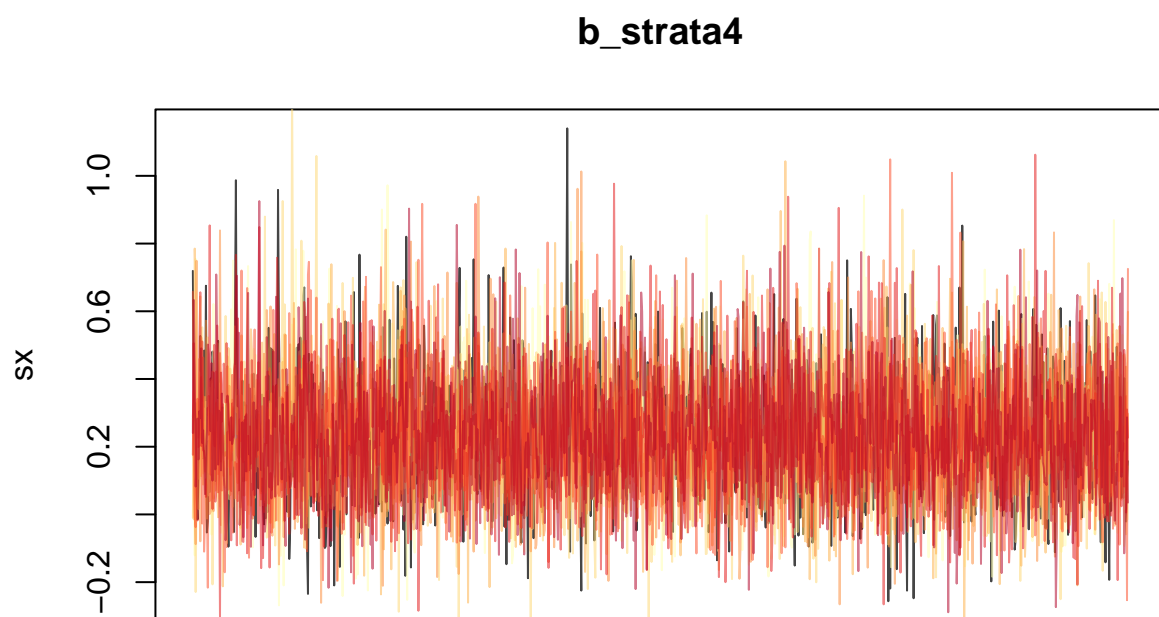
b_strata1

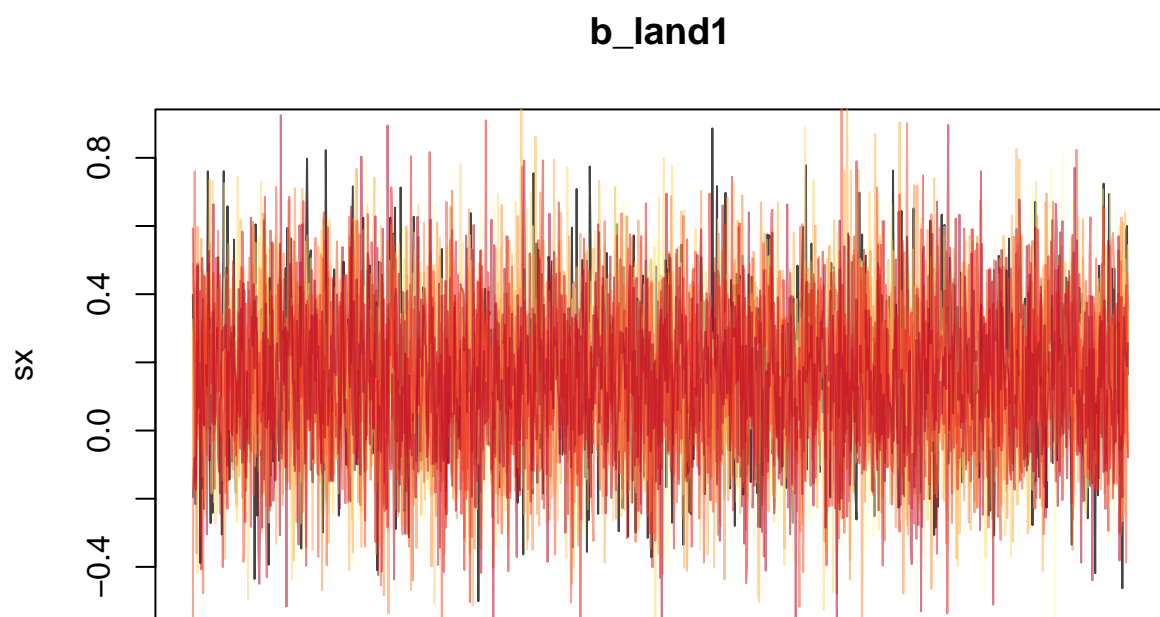


b_strata2

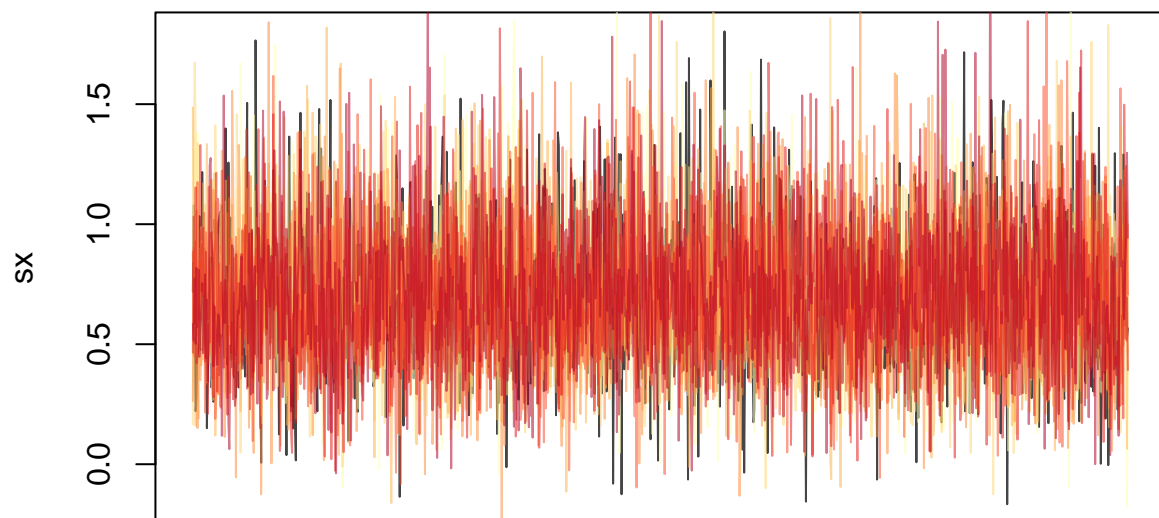




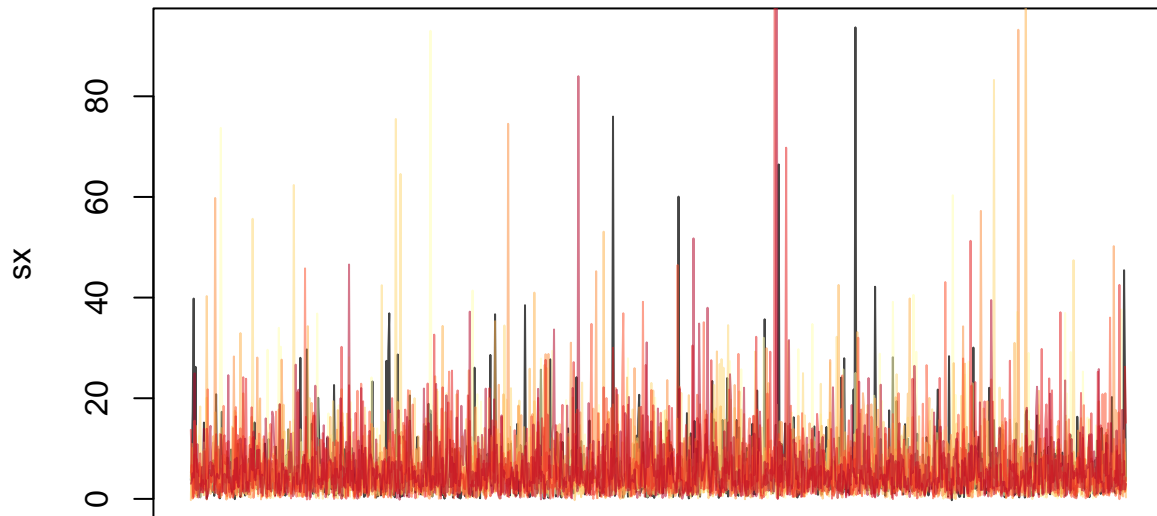




b_land2



b_land3



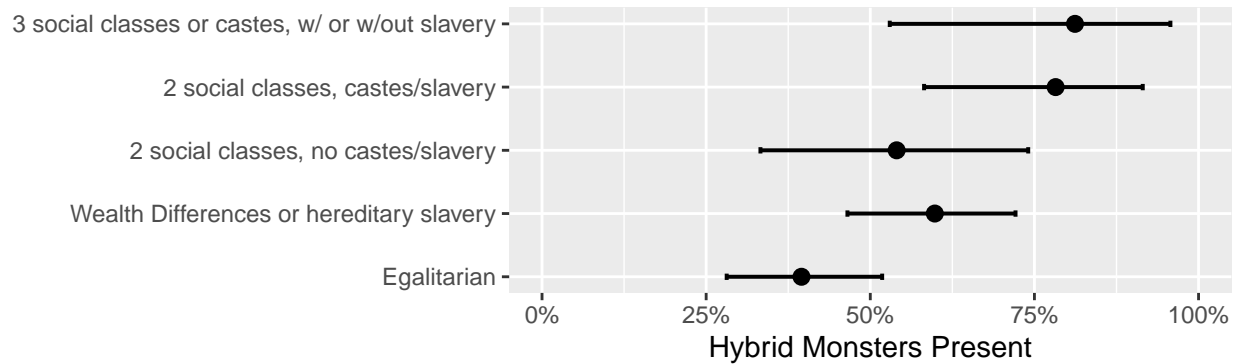
Plot the results:

```
pltB = plot_model(mB,"pred")

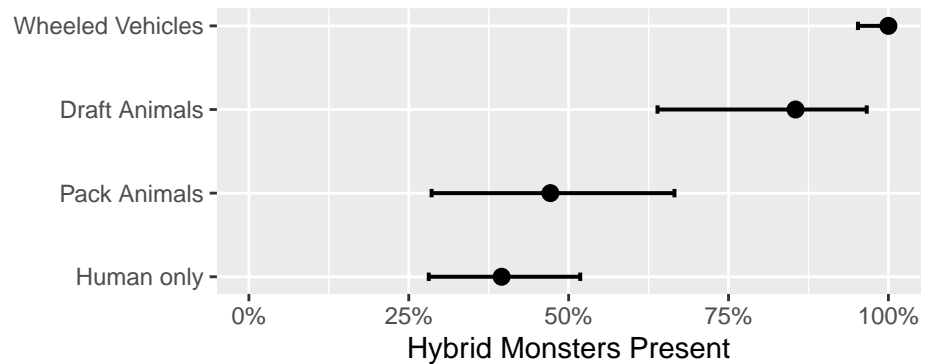
## Data were 'prettified'. Consider using `terms="HRAFNumPages.log [all]"` to get smooth plots.
p1B = pltB[[2]] + coord_flip(ylim=c(0,1)) +
  ggtitle("")+
  geom_point(size=2.5)+
  theme(axis.title.y = element_blank(),
        panel.grid.minor.y = element_blank()) +
  ylab("Hybrid Monsters Present")
p2B = pltB[[3]] + coord_flip(ylim=c(0,1)) +
  ggtitle("")+
  geom_point(size=2.5)+
  theme(axis.title.y = element_blank(),
        panel.grid.minor.y = element_blank()) +
  ylab("Hybrid Monsters Present")

bigplotB = ggarrange(p1B,
  ggarrange(ggplot() + theme_void(),
    p2B,nrow=1,widths = c(1,3),
    labels=c("", "")),
  ncol = 1, labels=c("Social Strata","Land Vehicles"))
bigplotB
```

Social Strata



Land Vehicles

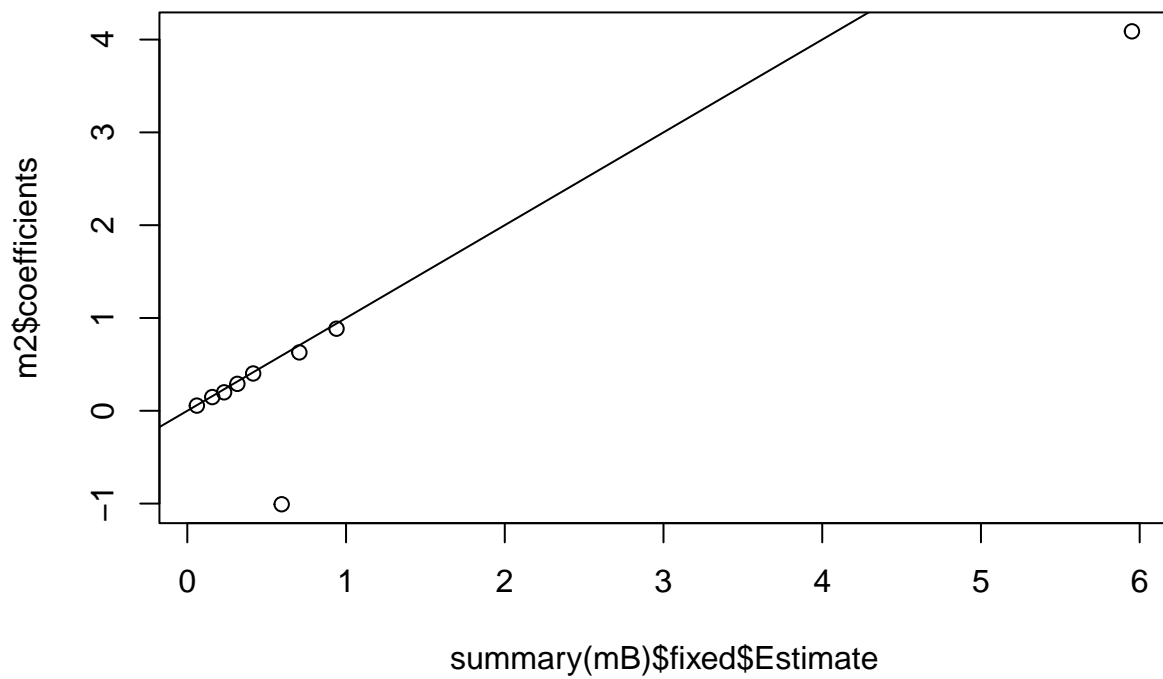


```
pdf("../results/BigPlot_Bayesian.pdf",width=6,height=4)
bigplotB
dev.off()
```

```
## pdf
## 2
```

Compare estimates between the standard and Bayesian models, the major difference is for wheeled vehicles:

```
plot(summary(mB)$fixed$Estimate,
      m2$coefficients)
abline(0,1)
```



```
cor(summary(mB)$fixed$Estimate,  
     m2$coefficients)
```

```
## [1] 0.9325302
```


Unclear cases

In nine cases, possible composite beings were identified, but either the available descriptions were too vague or else the sources were an insufficient match to the SCCS time period or community. In the analyses above, these cases were assumed to have composite beings. Here we test whether that assumption is affecting the results.

Since the number of unclear cases is small, we can run the test with all possible combinations of presence and absence (there are 512 possible combinations), re-run the test, and see if the result changes. Note that controls for multiple comparisons are not needed: we're not claiming that any one significant result proves the hypothesis: we're expecting that ALL tests below should be significant in order for the hypothesis to be robust.

```
# Order by unclear so unclear cases are at the top
d = d[order(d$monster_unclear,decreasing = T),]
# Generate all possible combinations of presence/absence for
# the nine cases
possibleCombinationsOfUnclearCases =
  expand.grid(c(T,F),c(T,F),c(T,F),c(T,F),c(T,F),c(T,F),c(T,F),c(T,F),c(T,F))

testUnclear = function(varToTest){
  print(paste(""*,varToTest,"*"))
  fx1 = fisher.test(
    table(d[!d$monster_unclear,$monster_present,
          d[!d$monster_unclear,varToTest]))
  print("Excludnig unclear cases:")
  print(fx1$p.value)
  # For each possible combination ...
  rangeOfFisherPValues =
  apply(possibleCombinationsOfUnclearCases,1,
    function(X){
      # ... replace the nine cases with the possible combination
      mPresent = d$monster_present
      mPresent[1:9] = X
      # Run the fisher test again
      fx = fisher.test(table(mPresent,d[,varToTest]))
      fx$p.value
    })
  # Return the range of values
  print("Range of possible values:")
  range(rangeOfFisherPValues)
}

testUnclear("strata")
```

```
## [1] "* strata *"
## [1] "Excludnig unclear cases:"
## [1] 8.634055e-06
## [1] "Range of possible values:"
## [1] 3.930482e-07 5.713377e-04

testUnclear("land")
```

```
## [1] "* land *"
## [1] "Excludnig unclear cases:"
## [1] 1.108596e-05
```

```
## [1] "Range of possible values:"
```

```
## [1] 1.543862e-06 4.087067e-05
```

```
testUnclear("urban")
```

```
## [1] "* urban *"
```

```
## [1] "Excludnig unclear cases:"
```

```
## [1] 0.001089126
```

```
## [1] "Range of possible values:"
```

```
## [1] 0.0001685333 0.0034510031
```

```
testUnclear("politic")
```

```
## [1] "* politic *"
```

```
## [1] "Excludnig unclear cases:"
```

```
## [1] 0.007202879
```

```
## [1] "Range of possible values:"
```

```
## [1] 0.001197838 0.020952802
```

```
testUnclear("tech")
```

```
## [1] "* tech *"
```

```
## [1] "Excludnig unclear cases:"
```

```
## [1] 0.0009060922
```

```
## [1] "Range of possible values:"
```

```
## [1] 0.0000791471 0.0092628589
```

```
testUnclear("writing")
```

```
## [1] "* writing *"
```

```
## [1] "Excludnig unclear cases:"
```

```
## [1] 4.373475e-05
```

```
## [1] "Range of possible values:"
```

```
## [1] 3.461887e-06 1.627860e-03
```

All main tests are still significant when excluding the 9 unclear cases. In addition, for all main variables, there is no combination of the 9 unclear cases that increases the p-value above 0.05. This suggests the main qualitative conclusions are not affected by the unclear cases.

In the code below, we re-run the combined model (m2) with all possible combinations of the uncertain data.

```
# For each possible combination ...
```

```
rangeOfValues =
```

```
apply(possibleCombinationsOfUnclearCases,1,
```

```
  function(X){
```

```
    # ... replace the nine cases with the possible combination
```

```
    mPresent = d$monster_present
```

```
    mPresent[1:9] = X
```

```
    # Run the fisher test again
```

```
    m2x = glm(factor(mPresent) ~
```

```
      HRAFFNumPages.log + strata+land, family="binomial",data=d)
```

```
    return(m2x$coefficients)
```

```
  })
```

```
coefRanges = cbind(
```

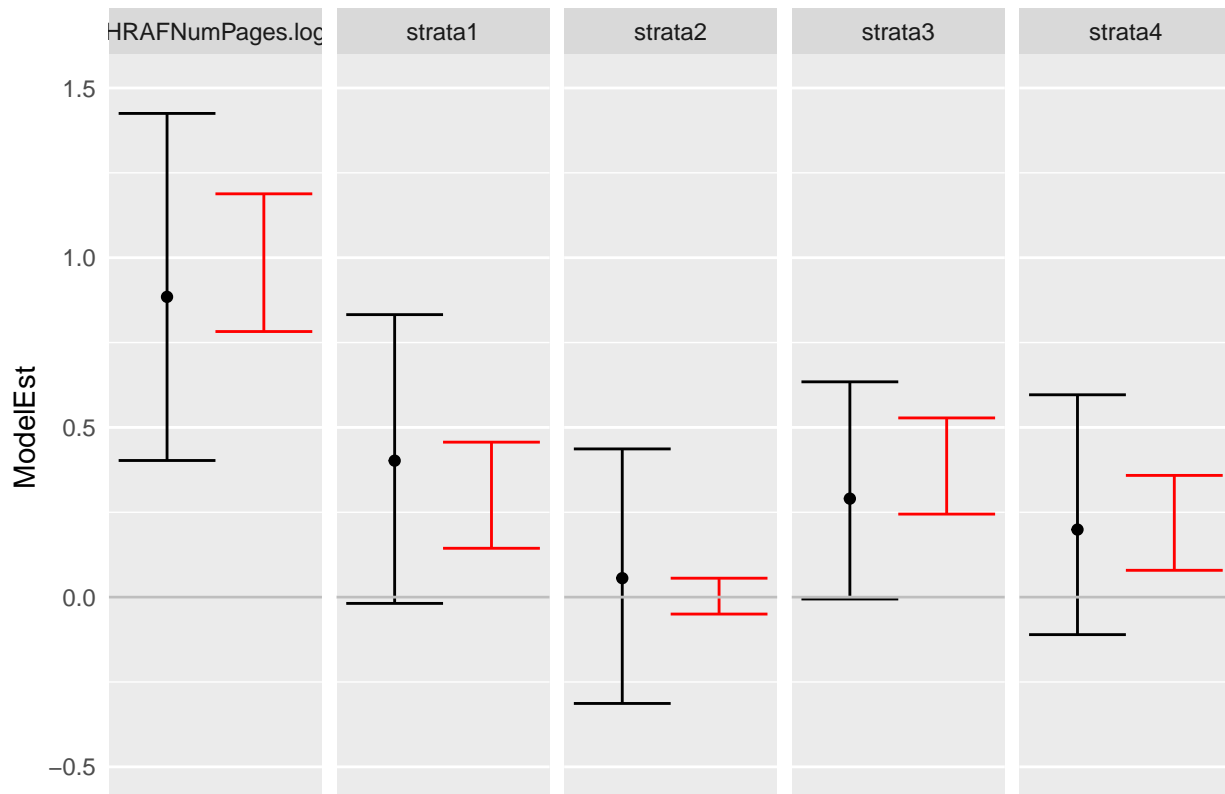
```
  t(apply(rangeOfValues,1,range)),
```

```
  coef(m2), confint(m2))
```

```
coefRanges = as.data.frame(coefRanges)
names(coefRanges) = c("unclearLow", "unclearHigh", "ModelEst",
                      "ModelConfLow", "ModelConfHigh")
coefRanges$Var = rownames(coefRanges)
```

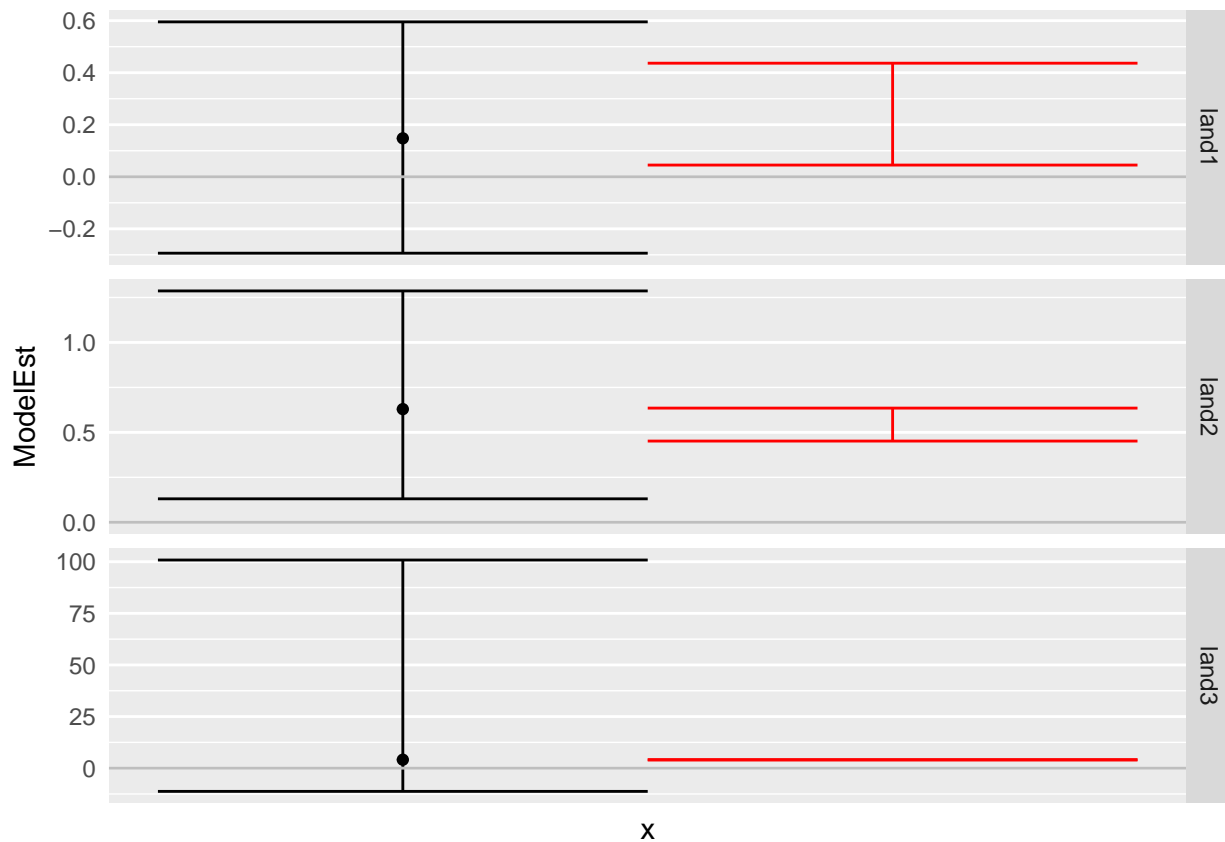
The results show that the range of coefficient estimates from the possible models above (red lines) are within the 95% confidence intervals of the coefficients for the main models (black lines):

```
ggplot(coefRanges[2:6,], aes(x=1)) +
  geom_point(aes(y=ModelEst, x=0.95)) +
  geom_errorbar(aes(ymin=ModelConfLow, ymax=ModelConfHigh,
                  x=0.95), width=0.1) +
  geom_errorbar(aes(ymin=unclearLow, ymax=unclearHigh,
                  x=1.05), colour="red", width=0.1) +
  theme(axis.text.x = element_blank(),
        axis.ticks = element_blank(),
        panel.grid.major.x = element_blank(),
        panel.grid.minor.x = element_blank()) +
  geom_hline(yintercept = 0, colour="gray") +
  facet_grid(cols=vars(Var)) +
  xlab("") +
  coord_cartesian(ylim=c(-0.5, 1.5))
```



```
ggplot(coefRanges[7:9,], aes(x=1)) +
  geom_point(aes(y=ModelEst, x=0.95)) +
  geom_errorbar(aes(ymin=ModelConfLow, ymax=ModelConfHigh,
                  x=0.95), width=0.1) +
```

```
geom_errorbar(aes(ymin=unclearLow,ymax=unclearHigh,
                  x=1.05),colour="red",width=0.1) +
theme(axis.text.x = element_blank(),
      axis.ticks = element_blank(),
      panel.grid.major.x = element_blank(),
      panel.grid.minor.x = element_blank())+
geom_hline(yintercept = 0, colour="gray")+
facet_grid(rows=vars(Var),scales = "free")
```



We run a similar test below where all possible combinations are run, and we calculate the p-value from the F-test of the main combined model (m2).

```
rangeOfFTestProbs =
apply(possibleCombinationsOfUnclearCases,1,
     function(X){
       # ... replace the nine cases with the possible combination
       mPresent = d$monster_present
       mPresent[1:9] = X
       # Run the fisher test again
       m2x = glm(factor(mPresent) ~
                  strata+land, family="binomial",data=d)
       ft = car::Anova(m2x)
       return(ft$`Pr(>Chisq)` )
     })
```

Range of p-values for land show that all are below 0.05:

```
range(rangeOfFTestProbs[2,])
```

```
## [1] 0.0002909898 0.0034112405
```

The range of p-values for Strata show that 5 out of 512 tests have p-values above 0.05:

```
range(rangeOfFTestProbs[1,])
```

```
## [1] 8.990634e-05 7.418215e-02
```

We can see which settings of these tests lead to non-significance:

```
# Table of strata for the uncertain condition
```

```
d[1:9,c("pref_name_for_society","strata")]
```

```
##      pref_name_for_society      strata
## 34      Wolof 3 social classes or castes, w/ or w/out slavery
## 58      Kazakh      2 social classes, castes/slavery
## 97      Alorese      Wealth Differences or hereditary slavery
## 112     Lesu      Egalitarian
## 126     Mi'kmaq      Egalitarian
## 128     Aleut      2 social classes, castes/slavery
## 138     Havasupai      Egalitarian
## 150     Tohono O'odham      Egalitarian
## 163     Saramaccan      Egalitarian
```

```
# Table where each column is a different combination
```

```
# of settings for the monster_present variable
```

```
cbind( d[1:9,c("pref_name_for_society")],
      t(possibleCombinationsOfUnclearCases[
        which(rangeOfFTestProbs[1,]>0.05),]))
```

```
##      36      40      48      56      296
## Var1 "Wolof"      "FALSE" "FALSE" "FALSE" "FALSE" "FALSE"
## Var2 "Kazakh"      "FALSE" "FALSE" "FALSE" "FALSE" "FALSE"
## Var3 "Alorese"      "TRUE"  "FALSE" "FALSE" "FALSE" "FALSE"
## Var4 "Lesu"      "TRUE"  "TRUE"  "FALSE" "TRUE"  "TRUE"
## Var5 "Mi'kmaq"      "TRUE"  "TRUE"  "TRUE"  "FALSE" "TRUE"
## Var6 "Aleut"      "FALSE" "FALSE" "FALSE" "FALSE" "FALSE"
## Var7 "Havasupai"      "TRUE"  "TRUE"  "TRUE"  "TRUE"  "TRUE"
## Var8 "Tohono O'odham" "TRUE"  "TRUE"  "TRUE"  "TRUE"  "TRUE"
## Var9 "Saramaccan"      "TRUE"  "TRUE"  "TRUE"  "TRUE"  "FALSE"
```

The uncertain cases include 5 egalitarian societies and 3 that have at least 2 social classes with castes/slavery. The non-significant results emerge when at least 4 of the egalitarian societies these have composite monsters, while the 3 more hierarchical societies have none. That is, when the data is exactly against the predicted direction.

References

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