analysis-benign-final

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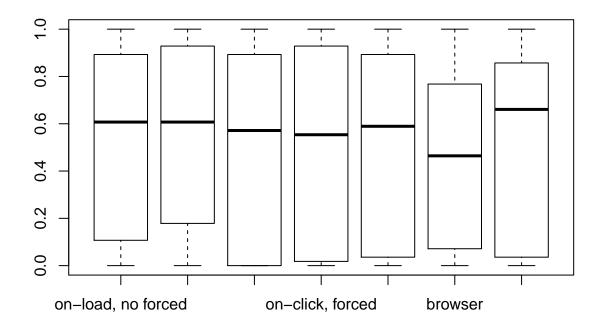
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```
#Recode and format variables for the model
#Start with cateogircal variables with regards to participants
#For gender, we code O (N/A) and non-binary as other, and exclude other in the final analysis because t
data_all$DQ_Gender[data_all$DQ_Gender=="0" | data_all$DQ_Gender=="Non binary/third gender"] <- "Other"
data_all$gender.f <- factor(data_all$DQ_Gender,levels=c("Female","Male","Other"), exclude = "Other")</pre>
#For education, we divide it into no bachelor's degree, bachelor's degree, and graduate degree
data_all$DQ_Educ[data_all$DQ_Educ=="0"] <- "Other"
data_all$DQ_Educ[data_all$DQ_Educ=="High school or equivalent (e.g., GED)" |
       data_all$DQ_Educ=="Some college but no degree"] <- "No Bachelor's degree"
data_all$DQ_Educ[data_all$DQ_Educ=="Associate's degree" |
       data_all$DQ_Educ=="Trade, technical, or vocational training" |
       data_all$DQ_Educ=="Bachelor's degree"] <- "Bachelor's degree"</pre>
data_all$DQ_Educ[data_all$DQ_Educ=="Professional degree (JD, MD etc.)" |
       data_all$DQ_Educ=="Doctoral's degree" |
         data_all$DQ_Educ=="Master's degree"] <- "Graduate degree"</pre>
data_all$education.f <- factor(data_all$DQ_Educ,</pre>
       levels=c("No Bachelor's degree", "Bachelor's degree", "Graduate degree"), exclude = "Other")
#For occupation, we divide it into technical vs. non-technical
data_all$DQ_Occ[data_all$DQ_Occ == "Computers (Hardware, Desktop Software)"
        data_all$DQ_Occ == "Engineering / Architecture" |
          data_all$DQ_Occ == "Internet"] <- "Technical occupations"</pre>
data_all$DQ_Occ[data_all$DQ_Occ != "Technical occupations"] <- "Non-technical occupations"
data_all$occupation.f <- factor(data_all$DQ_Occ,</pre>
                        levels=c("Technical occupations", "Non-technical occupations"))
#For each email and link, we categorize if it's a phish or not, and factor the related variables
data_all$p_email.f <- factor(data_all$p_email)</pre>
data_all$p_link.f <- factor(data_all$p_link)</pre>
#Factor condition groups and placement, give them labels
data_all$placement.f <- factor(data_all$placement,</pre>
            level=c("inmail","banner","browser","no warning"))
data_all$condition_group.f <- factor(data_all$condition_group,</pre>
            levels=c(1,2,3,4,5,6,0),
            labels=c("on-load, no forced","on-load, forced",
                      "on-click, no forced", "on-click, forced",
                     "banner", "browser", "no warning"))
#Factor dependent variables: click and hover actions
data_all$click_action.f <- factor(data_all$click_action, labels=c("no","yes"))</pre>
data_all$hover_action.f <- factor(data_all$hover_action, labels=c("no","yes"))</pre>
#Standardize continuous variables
library(standardize)
data_all$age_scaled <- scale(as.numeric(data_all$DQ_Age))[, 1]</pre>
```

```
data_all$cyber_quiz_score_scaled <- scale(data_all$cyber_quiz_score)[, 1]</pre>
data_all$PE_score_scaled <- scale(data_all$PE_score)[, 1]</pre>
data_all$brand_usage_scaled <- scale(data_all$brand_usage)[, 1]</pre>
data_all$hover_time_scaled <- scale(data_all$hover_time)[, 1]</pre>
#rename time series variable
colnames(data_all)[which(names(data_all) == "time_series")] <- "warnings_seen"</pre>
data_all$warnings_seen_scaled <- scale(data_all$warnings_seen)[, 1]</pre>
#Factor random effect variables
data_all$ref_id.f <- factor(data_all$ref_id)</pre>
data_all$username.f <- factor(data_all$username)</pre>
data_all$adj_link_id.f <- factor(data_all$adj_link_id)</pre>
#Filter the dataset to include benique link entries only
library(dplyr)
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
      filter, lag
## The following objects are masked from 'package:base':
##
##
      intersect, setdiff, setequal, union
data benign only <- data all %>%
 filter(data all$p link == "False")
#We conduct a one-way ANOVA on benign links CTR between groups
library(dplyr)
data_benign_ctr <- data_benign_only %>%
 select(username, non_phish_ctr, condition_group.f) %>%
 distinct(username, non_phish_ctr, condition_group.f)
#descriptive stats for each group, look into normality
library(pastecs)
##
## Attaching package: 'pastecs'
## The following objects are masked from 'package:dplyr':
##
##
      first, last
stat.desc(data_benign_ctr$non_phish_ctr, norm = TRUE)
                          nbr.val
                                                        nbr.null
##
                           nbr.na
    ##
##
                                                           range
    ##
##
                                                          median
## 352.4642857142857224062026944011
                                   0.5714285714285713968507707250
##
                                                         SE.mean
                             mean
```

```
##
    0.5028021194212349831431652092
                                    0.0146455209764151661477882271
##
                      CI.mean.0.95
                                                               var
##
    0.0287544111876398313099034709
                                    0.1503583905541022447405197227
##
                           std.dev
                                                          coef.var
##
    0.3877607387992010878896564918
                                    0.7711994914531076217301119868
##
                                                          skew.2SE
                          skewness
                                   -0.7531204679540467461507091684
##
   -0.1390543653111543376255099247
##
                          kurtosis
                                                          kurt.2SE
##
   -1.6451891942192797824162653342
                                   -4.4614719013763224353397163213
##
                        normtest.W
                                                        normtest.p
    0.8464707554611328177429641073
                                   0.00000000000000000000000001712
by(data_benign_ctr$non_phish_ctr, data_benign_ctr$condition_group.f, stat.desc, norm = TRUE)
  data_benign_ctr$condition_group.f: on-load, no forced
          nbr.val
                         nbr.null
                                          nbr.na
                                                             min
  103.00000000000
                   21.00000000000
                                    0.0000000000
                                                   0.0000000000
##
                                                          median
              max
                            range
                                             sum
    1.0000000000
                    1.00000000000
                                   55.39285714286
                                                   0.60714285714
##
##
                                    CI.mean.0.95
             mean
                          SE.mean
                    0.03732278805
                                    0.07402957313
    0.53779472954
                                                  0.14347802228
##
          std.dev
                         coef.var
                                        skewness
                                                        skew.2SE
##
    0.37878492879
                    0.70432993851
                                   -0.29936873959
                                                  -0.62908947454
##
                         kurt.2SE
         kurtosis
                                      normtest.W
                                                      normtest.p
   -1.52927871572 -1.62127893773
                                  0.85506364074
                                                  0.0000001273
##
  data_benign_ctr$condition_group.f: on-load, forced
        nbr.val
                   nbr.null
                                   nbr.na
##
                                    median
          range
   1.00000000000 52.5357142857 0.6071428571 0.5360787172 0.0381748876
##
   CI.mean.0.95
                                   std.dev
                                            coef.var
                          var
   0.0757665845  0.1428175599  0.3779121061  0.7049563692  -0.1831481746
##
                                  kurt.2SE
                                             normtest.W
       skew.2SE
                     kurtosis
                                                            normtest.p
  -0.3756747183 -1.6366497443 -1.6943849168 0.8549486419 0.0000000232
  data_benign_ctr$condition_group.f: on-click, no forced
##
         nbr.val
                       nbr.null
                                       nbr.na
                                                         min
                                                                        max
  101.000000000 27.000000000
                                0.000000000
                                                0.000000000
                                                               1.000000000
           range
                                                                    SE.mean
                            sum
                                       median
                                                        mean
##
    1.000000000 49.7142857143
                                0.5714285714
                                               0.4922206506
                                                               0.0394368443
##
    CI.mean.0.95
                            var
                                      std.dev
                                                   coef.var
                                                                   skewness
    0.0782415759
                  0.1570817337
                                  0.3963353803
                                              0.8051986031
                                                              -0.1102878085
##
##
        skew.2SE
                       kurtosis
                                     kurt.2SE
                                                 normtest.W
                                                                normtest.p
##
   -0.2295596492 -1.6861960079 -1.7709732068
                                                0.8371629626
                                                               0.000000036
   data_benign_ctr$condition_group.f: on-click, forced
            nbr.val
                            nbr.null
                                                nbr.na
                                                                     min
##
  100.0000000000000
                     25.0000000000000
                                       0.000000000000
                                                         0.000000000000
##
                max
                                                   sum
                                                                  median
                                range
##
    1.0000000000000
                      1.0000000000000
                                      48.8571428571429
                                                         0.5535714285714
##
               mean
                              SE.mean
                                          CI.mean.0.95
##
                      0.0415284659211
    0.4885714285714
                                        0.0824014860539
                                                         0.1724613481756
##
            std.dev
                             coef.var
                                              skewness
                                                                skew.2SE
    0.4152846592106
                     0.8499978404895 -0.0312577834094 -0.0647481399098
```

```
##
         kurtosis
                  kurt.2SE normtest.W
                                                  normtest.p
   -1.8020868681700 -1.8837231614919 0.8047705618197 0.0000000003478
  _____
  data_benign_ctr$condition_group.f: banner
         nbr.val
                     nbr.null
                                     nbr.na
range sum
           max
                                                  median
    1.00000000000 1.0000000000 50.75000000000 0.589285714286
##
##
           mean
                       SE.mean
                              CI.mean.0.95
##
    0.507500000000 \qquad 0.039618149419 \qquad 0.078611003667 \qquad 0.156959776335
##
         std.dev
                     coef.var
                                   skewness
                                                 skew.2SE
    0.396181494185 \qquad 0.780653190513 \quad -0.174532170351 \quad -0.361530222302
##
        kurtosis kurt.2SE normtest.W
                                               normtest.p
   -1.687450150857 -1.763893289041 0.831937022794 0.000000002695
  data_benign_ctr$condition_group.f: browser
       nbr.val nbr.null
                         nbr.na
  median mean
                                                  SE.mean
       range
              sum
  1.0000000000 44.6428571429 0.4642857143 0.4509379509 0.0366538149
  CI.mean.0.95 var std.dev coef.var
                                                   skewness
  0.0727383027 0.1330067123 0.3647008531 0.8087606119 0.0757739482
                         kurt.2SE normtest.W
##
      skew.2SE
                kurtosis
                                               normtest.p
   0.1561958941 - 1.5666559456 - 1.6297934981 0.8777874779 0.0000001641
      -----
  data_benign_ctr$condition_group.f: no warning
##
        nbr.val
                     nbr.null
                                     nbr.na
                                                     min
  100.00000000000 23.00000000000
                              0.000000000000
                                           0.000000000000
##
            max
                       range
                                        sum
                                                  median
    1.000000000000
                1.00000000000 50.571428571429 0.660714285714
##
           mean
                       SE.mean
                              CI.mean.0.95
##
    0.505714285714 0.038758165896
                             0.076904609783
                                           0.150219542362
##
         std.dev
                    coef.var
                                   skewness
                                                 skew.2SE
##
    0.387581658960 \qquad 0.766404410373 \quad -0.241538363236 \quad -0.500328495197
        kurtosis
##
                 kurt.2SE
                               normtest.W
                                               normtest.p
   -1.655109016848 -1.730087070107 0.832416412524
                                           0.00000002799
boxplot(data_benign_ctr$non_phish_ctr~data_benign_ctr$condition_group.f)
```



```
#one way anova
benign_ctr_model <- lm(non_phish_ctr~condition_group.f, data=data_benign_ctr)
summary(benign_ctr_model)
##
## Call:
## lm(formula = non_phish_ctr ~ condition_group.f, data = data_benign_ctr)
##
## Residuals:
##
      Min
                10 Median
                                3Q
                                       Max
##
  -0.5378 -0.4509 0.0693 0.3854
                                   0.5491
## Coefficients:
##
                                        Estimate Std. Error t value
                                                   0.03827
                                                              14.05
## (Intercept)
                                         0.53779
## condition_group.fon-load, forced
                                        -0.00172
                                                    0.05481
                                                              -0.03
## condition_group.fon-click, no forced -0.04557
                                                    0.05440
                                                              -0.84
## condition_group.fon-click, forced
                                                              -0.90
                                        -0.04922
                                                    0.05453
## condition_group.fbanner
                                        -0.03029
                                                              -0.56
                                                    0.05453
## condition_group.fbrowser
                                        -0.08686
                                                    0.05467
                                                              -1.59
## condition_group.fno warning
                                        -0.03208
                                                    0.05453
                                                              -0.59
##
                                                   Pr(>|t|)
## (Intercept)
                                        ## condition_group.fon-load, forced
                                                       0.98
## condition_group.fon-click, no forced
                                                       0.40
## condition_group.fon-click, forced
                                                       0.37
```

```
## condition_group.fbanner
                                                       0.11
## condition_group.fbrowser
                                                       0.56
## condition_group.fno warning
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.388 on 694 degrees of freedom
## Multiple R-squared: 0.00509,
                                   Adjusted R-squared: -0.00351
## F-statistic: 0.592 on 6 and 694 DF, p-value: 0.737
anova(benign_ctr_model)
## Analysis of Variance Table
##
## Response: non_phish_ctr
##
                      Df Sum Sq Mean Sq F value Pr(>F)
## condition_group.f 6
                           0.5 0.0893
                                           0.59
## Residuals
                     694 104.7 0.1509
#calculate the effect size
library(heplots)
## Loading required package: car
## Loading required package: carData
## Attaching package: 'car'
## The following object is masked from 'package:dplyr':
##
##
       recode
etasq(benign_ctr_model, anova = TRUE)
## Anova Table (Type II tests)
## Response: non_phish_ctr
                     Partial eta^2 Sum Sq Df F value Pr(>F)
                           0.00509
                                      0.5
                                                 0.59
                                                        0.74
## condition_group.f
                                           6
## Residuals
                                    104.7 694
lsr::etaSquared(benign_ctr_model)
##
                       eta.sq eta.sq.part
## condition_group.f 0.005088
                                 0.005088
#Mixed-effect logistic regression model on benign links click action
#For all group comparison we include placement as the only warning-related predictor
library(lme4)
## Loading required package: Matrix
glm_click_benign <- glmer(click_action.f ~</pre>
     placement.f #warning-related factors
     + warnings_seen_scaled #number of warnings seen before and during clicking on the link
    + cyber_quiz_score_scaled + PE_score_scaled + brand_usage_scaled # phishing-related individual cha
     + gender.f + education.f + age scaled + occupation.f #participants demographics
     + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
    data=data benign only,
```

0.58

```
family=binomial(link=logit),
     control=glmerControl(optCtrl=list(maxfun=2e4)))
## singular fit
summary(glm_click_benign)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## click_action.f ~ placement.f + warnings_seen_scaled + cyber_quiz_score_scaled +
##
       PE_score_scaled + brand_usage_scaled + gender.f + education.f +
       age_scaled + occupation.f + (1 | ref_id.f) + (1 | adj_link_id.f)
##
      Data: data_benign_only
## Control: glmerControl(optCtrl = list(maxfun = 20000))
##
##
        AIC
                 BIC
                       logLik deviance df.resid
##
      28928
               29048
                       -14449
                                 28898
                                          22161
##
## Scaled residuals:
     Min
              1Q Median
                            3Q
                                  Max
## -2.104 -0.914 -0.435 0.916 3.511
## Random effects:
## Groups
                              Variance
## adj_link_id.f (Intercept) 0.19252550588 0.4387773
                 (Intercept) 0.0000000171 0.0000414
## Number of obs: 22176, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed effects:
##
                                          Estimate Std. Error z value
## (Intercept)
                                         -0.120661 0.091594 -1.32
## placement.fbanner
                                         0.070512 0.041799
                                                               1.69
## placement.fbrowser
                                                     0.041918
                                                                -1.72
                                         -0.071999
## placement.fno warning
                                         0.199706
                                                     0.046933
                                                                 4.26
## warnings_seen_scaled
                                         0.027780
                                                     0.015946
                                                                1.74
## cyber_quiz_score_scaled
                                         0.302462
                                                     0.014912
                                                                20.28
## PE_score_scaled
                                         -0.073057
                                                     0.014696
                                                                -4.97
## brand_usage_scaled
                                         0.021880
                                                    0.021656
                                                                1.01
## gender.fMale
                                         -0.485671
                                                    0.029028 -16.73
## education.fBachelor's degree
                                         -0.000205
                                                     0.031162
                                                               -0.01
## education.fGraduate degree
                                         -0.405813
                                                     0.049070
                                                                -8.27
## age_scaled
                                          0.053651
                                                     0.014276
                                                                 3.76
## occupation.fNon-technical occupations 0.414676
                                                     0.039901
                                                                10.39
##
                                                     Pr(>|z|)
                                                      0.18772
## (Intercept)
## placement.fbanner
                                                      0.09162 .
## placement.fbrowser
                                                      0.08587 .
## placement.fno warning
                                                   0.00002090 ***
## warnings_seen_scaled
                                                      0.08148 .
                                        < 0.000000000000000000002 ***
## cyber_quiz_score_scaled
## PE_score_scaled
                                                   0.00000067 ***
```

0.31231

brand_usage_scaled

```
## gender.fMale
                                        < 0.000000000000000 ***
## education.fBachelor's degree
                                                     0.99474
                                        < 0.0000000000000000 ***
## education.fGraduate degree
                                                     0.00017 ***
## age_scaled
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
      vcov(x)
                     if you need it
## convergence code: 0
## singular fit
#Print correlation tables
print(glm_click_benign, correlation=TRUE)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## click action.f ~ placement.f + warnings seen scaled + cyber quiz score scaled +
##
      PE_score_scaled + brand_usage_scaled + gender.f + education.f +
##
       age_scaled + occupation.f + (1 | ref_id.f) + (1 | adj_link_id.f)
##
     Data: data_benign_only
##
       AIC
                BIC
                      logLik deviance df.resid
##
      28928
              29048
                      -14449
                                28898
## Random effects:
  Groups
                             Std.Dev.
                 Name
   adj_link_id.f (Intercept) 0.4387773
                 (Intercept) 0.0000414
   ref_id.f
## Number of obs: 22176, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed Effects:
##
                            (Intercept)
##
                              -0.120661
                      placement.fbanner
##
##
                               0.070512
##
                     placement.fbrowser
##
                              -0.071999
##
                  placement.fno warning
##
                               0.199706
##
                   warnings_seen_scaled
##
                               0.027780
##
                cyber_quiz_score_scaled
##
                               0.302462
##
                        PE_score_scaled
##
                              -0.073057
##
                     brand_usage_scaled
##
                               0.021880
##
                           gender.fMale
##
                              -0.485671
##
           education.fBachelor's degree
##
                              -0.000205
##
             education.fGraduate degree
```

```
##
                               -0.405813
##
                              age_scaled
                                0.053651
##
## occupation.fNon-technical occupations
                                0.414676
## convergence code 0; 1 optimizer warnings; 0 lme4 warnings
#Get confidence intervals
se_click_benign <- sqrt(diag(vcov(glm_click_benign)))</pre>
# table of estimates with 95% CI
(tab_click_benign <- cbind(Est = fixef(glm_click_benign),</pre>
              LL = fixef(glm_click_benign) - 1.96 * se_click_benign,
              UL = fixef(glm_click_benign) + 1.96 * se_click_benign))
##
                                                           LL
                                                                    UL
                                                Est
                                         -0.1206612 -0.300186 0.05886
## (Intercept)
                                          0.0705118 -0.011414 0.15244
## placement.fbanner
## placement.fbrowser
                                         -0.0719986 -0.154157 0.01016
## placement.fno warning
                                         0.1997059 0.107716 0.29170
## warnings_seen_scaled
                                        0.0277799 -0.003474 0.05903
## cyber_quiz_score_scaled
                                        0.3024623 0.273235 0.33169
## PE_score_scaled
                                       -0.0730570 -0.101862 -0.04425
                                         0.0218804 -0.020564 0.06433
## brand usage scaled
                                         -0.4856712 -0.542566 -0.42878
## gender.fMale
## education.fBachelor's degree
                                        -0.0002053 -0.061282 0.06087
## education.fGraduate degree
                                         -0.4058129 -0.501991 -0.30964
## age_scaled
                                          0.0536509 0.025670 0.08163
## occupation.fNon-technical occupations 0.4146765 0.336470 0.49288
#Odds ratio
exp(tab_click_benign)
##
                                                    LL
                                            Est
## (Intercept)
                                         0.8863 0.7407 1.0606
## placement.fbanner
                                         1.0731 0.9887 1.1647
## placement.fbrowser
                                        0.9305 0.8571 1.0102
## placement.fno warning
                                        1.2210 1.1137 1.3387
## warnings_seen_scaled
                                        1.0282 0.9965 1.0608
## cyber_quiz_score_scaled
                                       1.3532 1.3142 1.3933
## PE_score_scaled
                                        0.9295 0.9032 0.9567
                                        1.0221 0.9796 1.0664
## brand_usage_scaled
## gender.fMale
                                        0.6153 0.5813 0.6513
## education.fBachelor's degree
                                        0.9998 0.9406 1.0628
## education.fGraduate degree
                                        0.6664 0.6053 0.7337
                                         1.0551 1.0260 1.0851
## age_scaled
## occupation.fNon-technical occupations 1.5139 1.4000 1.6370
#Logistic regression on hover actions regarding benign links
glm_hover_benign <- glmer(hover_action.f ~</pre>
     placement.f #warning-related factors
     + warnings_seen_scaled #number of warnings seen before and during hovering on the link
     + cyber_quiz_score_scaled + PE_score_scaled + brand_usage_scaled # phishing-related individual cha
     + gender.f + education.f + age_scaled + occupation.f #participants demographics
     + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
     data=data_benign_only,
     family=binomial(link=logit),
```

control=glmerControl(optCtrl=list(maxfun=2e4)))

```
## singular fit
summary(glm_hover_benign)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
   Family: binomial (logit)
## Formula:
## hover_action.f ~ placement.f + warnings_seen_scaled + cyber_quiz_score_scaled +
       PE_score_scaled + brand_usage_scaled + gender.f + education.f +
##
##
       age_scaled + occupation.f + (1 | ref_id.f) + (1 | adj_link_id.f)
##
      Data: data_benign_only
## Control: glmerControl(optCtrl = list(maxfun = 20000))
##
##
        AIC
                 BIC
                       logLik deviance df.resid
##
      17416
               17536
                        -8693
                                  17386
                                          22161
##
## Scaled residuals:
##
       Min
                                3Q
                10 Median
                                       Max
  -11.316
             0.166
                     0.286
                             0.463
                                     3.364
##
## Random effects:
                              Variance
                                             Std.Dev.
## Groups
                  Name
## adj_link_id.f (Intercept) 0.87910259801 0.9376047
## ref id.f
                  (Intercept) 0.00000000736 0.0000858
## Number of obs: 22176, groups: adj_link_id.f, 32; ref_id.f, 10
##
## Fixed effects:
##
                                          Estimate Std. Error z value
## (Intercept)
                                          1.66511
                                                      0.17866
                                                                 9.32
## placement.fbanner
                                                      0.06152
                                                                 7.68
                                          0.47275
## placement.fbrowser
                                          0.16194
                                                      0.05694
                                                                 2.84
## placement.fno warning
                                          0.31517
                                                      0.06346
                                                                 4.97
## warnings_seen_scaled
                                          0.14822
                                                      0.02215
                                                                 6.69
## cyber_quiz_score_scaled
                                          0.67011
                                                      0.01979
                                                                33.87
## PE_score_scaled
                                         -0.14764
                                                      0.01824
                                                                -8.10
## brand_usage_scaled
                                          0.00403
                                                      0.02268
                                                                0.18
## gender.fMale
                                         -0.01565
                                                      0.03958
                                                               -0.40
## education.fBachelor's degree
                                         -0.05156
                                                      0.04416
                                                                -1.17
                                                                -1.93
## education.fGraduate degree
                                          -0.12479
                                                      0.06475
## age scaled
                                          -0.06554
                                                      0.01935
                                                                -3.39
## occupation.fNon-technical occupations 0.20222
                                                      0.05433
                                                                 3.72
##
                                                      Pr(>|z|)
                                          < 0.00000000000000000000 ***
## (Intercept)
## placement.fbanner
                                          0.0000000000001537 ***
## placement.fbrowser
                                                       0.00446 **
## placement.fno warning
                                          0.00000068268762344 ***
## warnings_seen_scaled
                                          0.00000000002221070 ***
## cyber_quiz_score_scaled
                                         < 0.000000000000000000002 ***
## PE_score_scaled
                                          0.000000000000057 ***
## brand_usage_scaled
                                                       0.85885
## gender.fMale
                                                       0.69249
```

```
0.24298
## education.fBachelor's degree
                                                       0.05394 .
## education.fGraduate degree
## age scaled
                                                       0.00071 ***
## occupation.fNon-technical occupations
                                                       0.00020 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
       vcov(x)
                      if you need it
## convergence code: 0
## singular fit
#Print correlation tables
print(glm_hover_benign, correlation=TRUE)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## hover_action.f ~ placement.f + warnings_seen_scaled + cyber_quiz_score_scaled +
       PE score scaled + brand usage scaled + gender.f + education.f +
##
##
       age_scaled + occupation.f + (1 | ref_id.f) + (1 | adj_link_id.f)
##
      Data: data_benign_only
##
                       logLik deviance df.resid
        AIC
                 BIC
##
      17416
               17536
                        -8693
                                 17386
                                           22161
## Random effects:
## Groups
                  Name
                              Std.Dev.
## adj_link_id.f (Intercept) 0.9376047
                  (Intercept) 0.0000858
## ref_id.f
## Number of obs: 22176, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed Effects:
##
                              (Intercept)
##
                                  1.66511
                       placement.fbanner
##
##
                                 0.47275
##
                      placement.fbrowser
##
                                 0.16194
##
                   placement.fno warning
##
                                 0.31517
##
                    warnings_seen_scaled
##
                                 0.14822
##
                 cyber_quiz_score_scaled
##
                                 0.67011
##
                         PE_score_scaled
##
                                -0.14764
##
                      brand_usage_scaled
##
                                 0.00403
##
                            gender.fMale
##
                                -0.01565
##
            education.fBachelor's degree
##
                                 -0.05156
##
              education.fGraduate degree
##
                                -0.12479
```

```
##
                              age_scaled
##
                                -0.06554
## occupation.fNon-technical occupations
##
                                 0.20222
## convergence code 0; 1 optimizer warnings; 0 lme4 warnings
#Get confidence intervals
se_hover_benign <- sqrt(diag(vcov(glm_hover_benign)))</pre>
# table of estimates with 95% CI
(tab_hover_benign <- cbind(Est = fixef(glm_hover_benign),</pre>
              LL = fixef(glm_hover_benign) - 1.96 * se_hover_benign,
              UL = fixef(glm_hover_benign) + 1.96 * se_hover_benign))
##
                                               Est
                                                         LL
                                          1.665109 1.31493 2.015287
## (Intercept)
                                          0.472745 0.35217 0.593325
## placement.fbanner
                                         0.161941 0.05033 0.273551
## placement.fbrowser
## placement.fno warning
                                         0.315173 0.19079 0.439562
## warnings_seen_scaled
                                         0.148223 0.10480 0.191644
## cyber_quiz_score_scaled
                                         0.670113 0.63133 0.708893
## PE_score_scaled
                                       -0.147638 -0.18338 -0.111893
## brand_usage_scaled
                                        0.004033 -0.04042 0.048486
## gender.fMale
                                         -0.015653 -0.09323 0.061925
## education.fBachelor's degree
                                       -0.051565 -0.13813 0.034997
## education.fGraduate degree
                                        -0.124789 -0.25170 0.002118
## age_scaled
                                         -0.065541 -0.10347 -0.027608
## occupation.fNon-technical occupations 0.202222 0.09573 0.308714
#Odds ratio
exp(tab_hover_benign)
##
                                            Est
                                                    LL
                                                           UL
## (Intercept)
                                        5.2862 3.7245 7.5029
## placement.fbanner
                                        1.6044 1.4221 1.8100
## placement.fbrowser
                                       1.1758 1.0516 1.3146
## placement.fno warning
                                       1.3705 1.2102 1.5520
## warnings_seen_scaled
                                       1.1598 1.1105 1.2112
                                       1.9545 1.8801 2.0317
## cyber quiz score scaled
## PE_score_scaled
                                       0.8627 0.8324 0.8941
## brand_usage_scaled
                                       1.0040 0.9604 1.0497
## gender.fMale
                                        0.9845 0.9110 1.0639
## education.fBachelor's degree
                                        0.9497 0.8710 1.0356
## education.fGraduate degree
                                        0.8827 0.7775 1.0021
## age_scaled
                                        0.9366 0.9017 0.9728
## occupation.fNon-technical occupations 1.2241 1.1005 1.3617
#RUN THIS MODEL
#Linear regression on hover time regarding benign links
library(lmerTest)
## Attaching package: 'lmerTest'
## The following object is masked from 'package:lme4':
##
##
       lmer
```

```
## The following object is masked from 'package:stats':
##
##
glm_hovertime_benign <- lmerTest::lmer(hover_time_scaled ~</pre>
    placement.f #warning-related factors
     + warnings_seen_scaled #number of warnings seen before and during hovering on the link
     + cyber_quiz_score_scaled + PE_score_scaled + brand_usage_scaled # phishing-related individual cha
     + gender.f + education.f + age_scaled + occupation.f #participants demographics
     + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
     data=data_benign_only)
summary(glm_hovertime_benign)
## Linear mixed model fit by REML. t-tests use Satterthwaite's method [
## lmerModLmerTest]
## Formula:
## hover_time_scaled ~ placement.f + warnings_seen_scaled + cyber_quiz_score_scaled +
##
       PE_score_scaled + brand_usage_scaled + gender.f + education.f +
       age_scaled + occupation.f + (1 | ref_id.f) + (1 | adj_link_id.f)
##
##
      Data: data_benign_only
## REML criterion at convergence: 63232
##
## Scaled residuals:
     Min
            1Q Median
                            3Q
                                  Max
   -0.94 -0.32 -0.15
##
                          0.08 74.87
##
## Random effects:
## Groups
                 Name
                              Variance Std.Dev.
## adj_link_id.f (Intercept) 0.01135 0.1065
               (Intercept) 0.00322 0.0567
## ref_id.f
                              1.00674 1.0034
## Number of obs: 22176, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed effects:
                                            Estimate Std. Error
                                                                          df
                                            -0.01585
                                                                    22.61511
## (Intercept)
                                                         0.03574
## placement.fbanner
                                            0.02753
                                                         0.02009 22132.13278
                                                         0.02007 22132.26858
## placement.fbrowser
                                            -0.02066
## placement.fno warning
                                           -0.05192
                                                         0.02247 22140.04386
## warnings_seen_scaled
                                           -0.05420
                                                         0.00766 22148.37806
## cyber_quiz_score_scaled
                                            0.07316
                                                         0.00698 22132.12644
## PE_score_scaled
                                           -0.00157
                                                         0.00689 22132.00215
                                           -0.00690
## brand_usage_scaled
                                                         0.01002 22132.03350
## gender.fMale
                                            -0.02697
                                                         0.01392 22132.00062
## education.fBachelor's degree
                                           -0.01318
                                                         0.01504 22132.00116
## education.fGraduate degree
                                            -0.07806
                                                         0.02323 22132.00791
                                             0.05939
                                                         0.00689 22132.04153
## age_scaled
## occupation.fNon-technical occupations
                                             0.07414
                                                         0.01894 22132.00223
##
                                                             Pr(>|t|)
                                         t value
## (Intercept)
                                                              0.66154
                                           -0.44
                                                              0.17061
## placement.fbanner
                                            1.37
## placement.fbrowser
                                           -1.03
                                                              0.30331
## placement.fno warning
                                           -2.31
                                                              0.02084 *
## warnings_seen_scaled
                                           -7.08
                                                      0.000000000015 ***
```

```
## cyber_quiz_score_scaled
                                           10.48 < 0.0000000000000000 ***
## PE_score_scaled
                                           -0.23
                                                              0.82017
## brand usage scaled
                                           -0.69
                                                              0.49137
## gender.fMale
                                           -1.94
                                                               0.05268 .
## education.fBachelor's degree
                                           -0.88
                                                               0.38066
## education.fGraduate degree
                                                              0.00078 ***
                                           -3.36
## age scaled
                                            8.63 < 0.0000000000000000 ***
                                                      0.0000909974090 ***
## occupation.fNon-technical occupations
                                            3.91
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
       vcov(x)
                      if you need it
#Calculate effect size
r2.corr.mer <- function(m) {</pre>
  lmfit <- lm(model.response(model.frame(m)) ~ fitted(m))</pre>
  summary(lmfit)$r.squared
}
r2.corr.mer(glm_hovertime_benign)
## [1] 0.02748
#Now we further filter the dataset to only include entries in the link-focused groups, and examine the
library(dplyr)
benign_inemail_only <- data_benign_only %>%
  filter(data_benign_only$condition_group == 1 | data_benign_only$condition_group == 2 | data_benign_on
#Factor the activation and forced attention variables
benign_inemail_only$activation.f <- factor(benign_inemail_only$activation,
            level=c("on load","on click"))
benign_inemail_only$forced_attention.f <- factor(benign_inemail_only$forced_attention,
            level=c("no","yes"))
#Rescale continuous variables
library(standardize)
benign_inemail_only$age_rescaled <- scale(as.numeric(benign_inemail_only$DQ_Age))[, 1]
benign_inemail_only$cyber_quiz_score_rescaled <- scale(benign_inemail_only$cyber_quiz_score)[, 1]
benign_inemail_only$PE_score_rescaled <- scale(benign_inemail_only$PE_score)[, 1]
benign_inemail_only$brand_usage_rescaled <- scale(benign_inemail_only$brand_usage)[, 1]
benign_inemail_only$hover_time_rescaled <- scale(benign_inemail_only$hover_time)[, 1]
benign_inemail_only$warnings_seen_rescaled <- scale(benign_inemail_only$warnings_seen)[, 1]
#Now we include forced attention and activation as well as their interactions for in-email conditions i
#Logistics regression on benign link click action for link-focused groups
library(lme4)
glm_click_benign_inemail <- glmer(click_action.f ~</pre>
     activation.f * forced_attention.f #warning-related factors
     + warnings_seen_rescaled #number of warnings seen before and during clicking on the link
     + cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled # phishing-related individu
     + gender.f + education.f + age_rescaled + occupation.f #participants demographics
     + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
     data=benign_inemail_only,
     family=binomial(link=logit),
     control=glmerControl(optCtrl=list(maxfun=2e4)))
```

```
summary(glm_click_benign_inemail)
```

```
## Generalized linear mixed model fit by maximum likelihood (Laplace
    Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## click_action.f ~ activation.f * forced_attention.f + warnings_seen_rescaled +
      cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled +
##
      gender.f + education.f + age rescaled + occupation.f + (1 |
##
##
      ref_id.f) + (1 | adj_link_id.f)
     Data: benign inemail only
## Control: glmerControl(optCtrl = list(maxfun = 20000))
##
##
       AIC
                BIC
                      logLik deviance df.resid
##
      16407
              16519
                       -8189
                                16377
##
## Scaled residuals:
     Min
             1Q Median
                           3Q
                                 Max
## -2.154 -0.900 -0.419 0.890 3.428
##
## Random effects:
## Groups
                             Variance
                                           Std.Dev.
                 Name
## adj_link_id.f (Intercept) 0.23591184417 0.4857076
                (Intercept) 0.00000000224 0.0000473
## Number of obs: 12672, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed effects:
##
                                             Estimate Std. Error z value
                                                         0.11135
                                                                  -0.05
## (Intercept)
                                             -0.00519
## activation.fon click
                                             -0.07290
                                                         0.05335
                                                                   -1.37
                                                         0.05281
## forced_attention.fyes
                                             -0.07905
                                                                   -1.50
## warnings_seen_rescaled
                                             -0.01374
                                                         0.01890
                                                                  -0.73
## cyber_quiz_score_rescaled
                                              0.26027
                                                         0.01950
                                                                  13.34
## PE_score_rescaled
                                                         0.01918
                                                                   -0.82
                                             -0.01579
## brand_usage_rescaled
                                              0.02760
                                                         0.01965
                                                                   1.40
## gender.fMale
                                             -0.62290
                                                         0.03862 -16.13
## education.fBachelor's degree
                                             -0.12820
                                                         0.04074
                                                                  -3.15
## education.fGraduate degree
                                             -0.57122
                                                         0.06607
                                                                   -8.65
## age_rescaled
                                              0.01764
                                                         0.01922
                                                                    0.92
## occupation.fNon-technical occupations
                                              0.54792
                                                         0.05504
                                                                    9.95
## activation.fon click:forced_attention.fyes 0.12256
                                                                   1.63
                                                         0.07516
##
                                                        Pr(>|z|)
## (Intercept)
                                                          0.9628
## activation.fon click
                                                          0.1718
## forced attention.fyes
                                                          0.1344
                                                          0.4673
## warnings_seen_rescaled
## cyber_quiz_score_rescaled
                                             ## PE_score_rescaled
                                                          0.4103
## brand_usage_rescaled
                                                          0.1603
## gender.fMale
                                             <0.00000000000000002 ***
## education.fBachelor's degree
                                                          0.0016 **
                                             ## education.fGraduate degree
## age_rescaled
                                                          0.3587
```

```
## occupation.fNon-technical occupations
                                              ## activation.fon click:forced_attention.fyes
                                                           0.1030
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
       vcov(x)
                      if you need it
## convergence code: 0
## singular fit
#Print correlation tables
print(glm_click_benign_inemail, correlation=TRUE)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## click_action.f ~ activation.f * forced_attention.f + warnings_seen_rescaled +
       cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled +
##
##
       gender.f + education.f + age_rescaled + occupation.f + (1 |
##
      ref id.f) + (1 | adj link id.f)
##
     Data: benign_inemail_only
##
        AIC
                 BIC
                       logLik deviance df.resid
      16407
                        -8189
                                 16377
##
               16519
                                          12657
## Random effects:
                              Std.Dev.
## Groups
                  Name
## adj_link_id.f (Intercept) 0.4857076
## ref_id.f
                  (Intercept) 0.0000473
## Number of obs: 12672, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed Effects:
##
                                  (Intercept)
                                     -0.00519
##
##
                         activation.fon click
##
                                     -0.07290
##
                        forced_attention.fyes
##
                                     -0.07905
##
                       warnings_seen_rescaled
##
                                     -0.01374
##
                    cyber_quiz_score_rescaled
##
                                      0.26027
##
                            PE_score_rescaled
##
                                     -0.01579
##
                         brand_usage_rescaled
##
                                      0.02760
##
                                 gender.fMale
##
                                     -0.62290
##
                 education.fBachelor's degree
##
                                     -0.12820
##
                   education.fGraduate degree
##
                                     -0.57122
                                 age_rescaled
##
##
                                      0.01764
##
        occupation.fNon-technical occupations
```

```
##
                                      0.54792
## activation.fon click:forced_attention.fyes
## convergence code 0; 1 optimizer warnings; 0 lme4 warnings
#Get confidence intervals
se_click_benign <- sqrt(diag(vcov(glm_click_benign_inemail)))</pre>
# table of estimates with 95% CI
(tab_click_benign <- cbind(Est = fixef(glm_click_benign_inemail),</pre>
              LL = fixef(glm_click_benign_inemail) - 1.96 * se_click_benign,
              UL = fixef(glm_click_benign_inemail) + 1.96 * se_click_benign))
##
                                                    Est
                                                              LL
                                                                       UL
## (Intercept)
                                              -0.005187 -0.22343 0.21305
                                              -0.072897 -0.17746 0.03166
## activation.fon click
                                              -0.079046 -0.18255 0.02446
## forced_attention.fyes
## warnings_seen_rescaled
                                             -0.013741 -0.05079 0.02331
## cyber_quiz_score_rescaled
                                              0.260273 0.22204 0.29850
## PE_score_rescaled
                                             -0.015791 -0.05338 0.02180
## brand_usage_rescaled
                                              0.027596 -0.01092 0.06611
## gender.fMale
                                             -0.622904 -0.69860 -0.54721
## education.fBachelor's degree
                                             -0.128199 -0.20804 -0.04836
                                              -0.571215 -0.70072 -0.44171
## education.fGraduate degree
## age_rescaled
                                              0.017642 -0.02003 0.05532
## occupation.fNon-technical occupations
                                              0.547923 0.44004 0.65581
## activation.fon click:forced_attention.fyes 0.122562 -0.02475 0.26988
#Odds ratio
exp(tab_click_benign)
                                                         LL
##
                                                 Est
## (Intercept)
                                              0.9948 0.7998 1.2374
## activation.fon click
                                              0.9297 0.8374 1.0322
## forced_attention.fyes
                                              0.9240 0.8331 1.0248
                                             0.9864 0.9505 1.0236
## warnings_seen_rescaled
## cyber_quiz_score_rescaled
                                             1.2973 1.2486 1.3478
                                             0.9843 0.9480 1.0220
## PE_score_rescaled
## brand_usage_rescaled
                                              1.0280 0.9891 1.0683
                                              0.5364 0.4973 0.5786
## gender.fMale
## education.fBachelor's degree
                                             0.8797 0.8122 0.9528
## education.fGraduate degree
                                              0.5648 0.4962 0.6429
## age_rescaled
                                              1.0178 0.9802 1.0569
## occupation.fNon-technical occupations 1.7297 1.5528 1.9267
## activation.fon click:forced_attention.fyes 1.1304 0.9756 1.3098
#Logistic regression on benign link hover actions for link-focused groups
library(optimx)
glm_hover_benign_inemail <- glmer(hover_action.f ~</pre>
     activation.f * forced_attention.f #warning-related factors
     + warnings_seen_rescaled #number of warnings seen before and during hovering on the link
     + cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled # phishing-related individu
     + gender.f + education.f + age_rescaled + occupation.f #participants demographics
     + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
     data=benign_inemail_only,
     family=binomial(link=logit),
    REML = FALSE,
```

```
control = glmerControl(optimizer ='optimx', optCtrl=list(method='L-BFGS-B')))
## Warning: extra argument(s) 'REML' disregarded
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl =
## control$checkConv, : Model failed to converge with max|grad| = 0.00841722
## (tol = 0.001, component 1)
summary(glm_hover_benign_inemail)
## Generalized linear mixed model fit by maximum likelihood (Laplace
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## hover_action.f ~ activation.f * forced_attention.f + warnings_seen_rescaled +
       cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled +
##
##
       gender.f + education.f + age_rescaled + occupation.f + (1 |
##
      ref id.f) + (1 | adj link id.f)
##
      Data: benign_inemail_only
## Control:
## glmerControl(optimizer = "optimx", optCtrl = list(method = "L-BFGS-B"))
##
##
                 BIC
                      logLik deviance df.resid
      10011
               10123
##
                       -4990
                                  9981
                                          12657
##
## Scaled residuals:
     Min
              10 Median
                            30
                                  Max
## -8.108 0.153 0.278 0.463 3.431
## Random effects:
                              Variance Std.Dev.
## Groups
                 Name
## adj_link_id.f (Intercept) 0.9354
                                       0.967
                 (Intercept) 0.0877
                                       0.296
## ref id.f
## Number of obs: 12672, groups: adj_link_id.f, 32; ref_id.f, 10
##
## Fixed effects:
##
                                              Estimate Std. Error z value
## (Intercept)
                                               1.86789
                                                          0.22939
                                                                   8.14
                                                          0.07419
                                                                     5.45
## activation.fon click
                                               0.40438
## forced_attention.fyes
                                              -0.15226
                                                          0.06910
                                                                    -2.20
## warnings_seen_rescaled
                                                          0.02630
                                                                   7.05
                                              0.18529
## cyber_quiz_score_rescaled
                                              0.69337
                                                          0.02603
                                                                    26.64
## PE_score_rescaled
                                              -0.12118
                                                          0.02412
                                                                   -5.02
## brand_usage_rescaled
                                              0.00801
                                                          0.01966
                                                                   0.41
                                                          0.05183
                                                                   0.26
## gender.fMale
                                              0.01323
## education.fBachelor's degree
                                              -0.17773
                                                          0.05695
                                                                   -3.12
## education.fGraduate degree
                                              -0.26587
                                                          0.08408
                                                                    -3.16
## age rescaled
                                              -0.15043
                                                          0.02547
                                                                    -5.91
## occupation.fNon-technical occupations
                                               0.06059
                                                          0.07616
                                                                    0.80
## activation.fon click:forced_attention.fyes -0.09411
                                                          0.10266
                                                                    -0.92
                                                          Pr(>|z|)
                                               0.0000000000000039 ***
## (Intercept)
## activation.fon click
                                               0.00000005010812728 ***
## forced_attention.fyes
                                                            0.0276 *
## warnings_seen_rescaled
                                               0.0000000000184309 ***
```

```
< 0.000000000000000000002 ***
## cyber quiz score rescaled
## PE_score_rescaled
                                                0.00000050606517823 ***
## brand usage rescaled
                                                             0.6838
                                                             0.7985
## gender.fMale
## education.fBachelor's degree
                                                             0.0018 **
## education.fGraduate degree
                                                             0.0016 **
## age rescaled
                                                0.0000000349619824 ***
## occupation.fNon-technical occupations
                                                             0.4263
## activation.fon click:forced attention.fyes
                                                             0.3593
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
       vcov(x)
                      if you need it
##
## convergence code: 0
## Model failed to converge with max|grad| = 0.00841722 (tol = 0.001, component 1)
#Print correlation tables
print(glm_hover_benign_inemail, correlation=TRUE)
## Generalized linear mixed model fit by maximum likelihood (Laplace
##
     Approximation) [glmerMod]
## Family: binomial (logit)
## Formula:
## hover_action.f ~ activation.f * forced_attention.f + warnings_seen_rescaled +
       cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled +
##
##
       gender.f + education.f + age_rescaled + occupation.f + (1 |
##
       ref_id.f) + (1 | adj_link_id.f)
##
      Data: benign_inemail_only
##
                       logLik deviance df.resid
        AIC
                 BIC
      10011
                        -4990
                                  9981
##
               10123
                                           12657
## Random effects:
## Groups
                  Name
                              Std.Dev.
## adj_link_id.f (Intercept) 0.967
## ref_id.f
                  (Intercept) 0.296
## Number of obs: 12672, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed Effects:
##
                                   (Intercept)
##
                                      1.86789
##
                         activation.fon click
                                      0.40438
##
##
                        forced_attention.fyes
##
                                     -0.15226
##
                       warnings_seen_rescaled
##
                                      0.18529
##
                    cyber_quiz_score_rescaled
##
                                      0.69337
##
                            PE_score_rescaled
##
                                     -0.12118
##
                         brand usage rescaled
##
                                      0.00801
##
                                 gender.fMale
##
                                      0.01323
```

```
##
                 education.fBachelor's degree
##
                                     -0.17773
                   education.fGraduate degree
##
##
                                     -0.26587
##
                                 age_rescaled
##
                                     -0.15043
##
        occupation.fNon-technical occupations
##
                                      0.06059
## activation.fon click:forced_attention.fyes
                                     -0.09411
## convergence code 0; 1 optimizer warnings; 0 lme4 warnings
#Get confidence intervals
se_hover_phish_inemail <- sqrt(diag(vcov(glm_hover_benign_inemail)))</pre>
# table of estimates with 95% CI
(tab_hover_phish_inemail <- cbind(Est = fixef(glm_hover_benign_inemail),</pre>
              LL = fixef(glm_hover_benign_inemail) - 1.96 * se_hover_phish_inemail,
              UL = fixef(glm_hover_benign_inemail) + 1.96 * se_hover_phish_inemail))
##
                                                    Est
                                                              LL
                                                                       UL
## (Intercept)
                                               1.867885 1.41829 2.31748
## activation.fon click
                                               0.404378 0.25897 0.54978
## forced attention.fyes
                                              -0.152263 -0.28770 -0.01683
## warnings_seen_rescaled
                                              0.185287 0.13374 0.23683
## cyber_quiz_score_rescaled
                                               0.693367 0.64236 0.74438
## PE_score_rescaled
                                              -0.121182 -0.16846 -0.07391
## brand_usage_rescaled
                                               0.008006 -0.03053 0.04654
## gender.fMale
                                               0.013231 -0.08835 0.11481
## education.fBachelor's degree
                                              -0.177726 -0.28935 -0.06610
## education.fGraduate degree
                                              -0.265868 -0.43067 -0.10106
## age_rescaled
                                              -0.150431 -0.20035 -0.10051
## occupation.fNon-technical occupations
                                               0.060587 -0.08868 0.20985
## activation.fon click:forced_attention.fyes -0.094109 -0.29532 0.10710
#Odds ratio
exp(tab_hover_phish_inemail)
                                                         LL
## (Intercept)
                                              6.4746 4.1301 10.1501
## activation.fon click
                                              1.4984 1.2956 1.7329
## forced_attention.fyes
                                              0.8588 0.7500 0.9833
## warnings_seen_rescaled
                                              1.2036 1.1431 1.2672
## cyber_quiz_score_rescaled
                                              2.0004 1.9010 2.1051
## PE_score_rescaled
                                              0.8859 0.8450 0.9288
## brand_usage_rescaled
                                              1.0080 0.9699 1.0476
## gender.fMale
                                              1.0133 0.9154 1.1217
## education.fBachelor's degree
                                              0.8372 0.7487
                                                             0.9360
                                              0.7665 0.6501 0.9039
## education.fGraduate degree
## age_rescaled
                                              0.8603 0.8184
                                                             0.9044
## occupation.fNon-technical occupations
                                              1.0625 0.9151 1.2335
## activation.fon click:forced_attention.fyes 0.9102 0.7443 1.1130
#RUN THIS MODEL
#Linear regression on benign link hover time for link-focused groups
library(lmerTest)
glm_hovertime_benign_inemail <- lmerTest::lmer(hover_time_rescaled ~</pre>
```

```
activation.f * forced_attention.f #warning-related factors
    + warnings_seen_rescaled #number of warnings seen before and during hovering on the link
    + cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled # phishing-related individu
    + gender.f + education.f + age_rescaled + occupation.f #participants demographics
    + (1 | ref_id.f) + (1 | adj_link_id.f), #random effect, dropped username.f for benign link analysi
    data=benign_inemail_only)
summary(glm_hovertime_benign_inemail)
## Linear mixed model fit by REML. t-tests use Satterthwaite's method [
## lmerModLmerTest]
## Formula:
## hover_time_rescaled ~ activation.f * forced_attention.f + warnings_seen_rescaled +
      cyber_quiz_score_rescaled + PE_score_rescaled + brand_usage_rescaled +
      gender.f + education.f + age_rescaled + occupation.f + (1 |
##
      ref_id.f) + (1 | adj_link_id.f)
##
     Data: benign_inemail_only
##
## REML criterion at convergence: 35925
## Scaled residuals:
     Min 1Q Median
                           3Q
                                 Max
## -0.98 -0.31 -0.15 0.09 73.00
##
## Random effects:
## Groups Name
                             Variance Std.Dev.
## adj_link_id.f (Intercept) 0.01299 0.1140
                (Intercept) 0.00217 0.0466
## ref_id.f
## Residual
                             0.98673 0.9933
## Number of obs: 12672, groups: adj_link_id.f, 32; ref_id.f, 10
## Fixed effects:
                                                Estimate Std. Error
## (Intercept)
                                                -0.08434
                                                           0.04216
## activation.fon click
                                                 0.11951
                                                            0.02520
## forced_attention.fyes
                                                 0.01885
                                                            0.02497
## warnings_seen_rescaled
                                                -0.05237
                                                            0.00893
## cyber_quiz_score_rescaled
                                                 0.06144
                                                            0.00901
## PE_score_rescaled
                                                 0.01751
                                                            0.00891
## brand_usage_rescaled
                                                 0.00321
                                                            0.00885
## gender.fMale
                                                 0.00289
                                                            0.01817
## education.fBachelor's degree
                                                -0.02864
                                                            0.01929
## education.fGraduate degree
                                                -0.02494
                                                            0.03065
## age_rescaled
                                                 0.05242
                                                            0.00911
## occupation.fNon-technical occupations
                                                             0.02549
                                                 0.07933
## activation.fon click:forced_attention.fyes
                                                -0.12113
                                                             0.03549
##
                                                      df t value
## (Intercept)
                                                45.22007 -2.00
                                                            4.74
## activation.fon click
                                             12628.00225
## forced_attention.fyes
                                             12628.00325
                                                            0.75
## warnings_seen_rescaled
                                             12639.02841 -5.87
## cyber_quiz_score_rescaled
                                             12628.10299
                                                          6.82
## PE_score_rescaled
                                             12628.00715
                                                          1.96
## brand_usage_rescaled
                                             12630.81743
                                                            0.36
## gender.fMale
                                             12628.01970
                                                            0.16
```

```
12628.02163 -1.48
## education.fBachelor's degree
## education.fGraduate degree
                                             12628.00187 -0.81
## age rescaled
                                             12628.08502 5.75
## occupation.fNon-technical occupations
                                             12628.00207
                                                            3.11
## activation.fon click:forced_attention.fyes 12628.01427 -3.41
##
                                                    Pr(>|t|)
## (Intercept)
                                                     0.05147 .
## activation.fon click
                                             0.0000021310514 ***
## forced_attention.fyes
                                                     0.45036
                                             0.0000000045883 ***
## warnings_seen_rescaled
                                             0.0000000000096 ***
## cyber_quiz_score_rescaled
## PE_score_rescaled
                                                     0.04948 *
## brand_usage_rescaled
                                                     0.71724
                                                     0.87364
## gender.fMale
## education.fBachelor's degree
                                                     0.13771
## education.fGraduate degree
                                                     0.41573
## age_rescaled
                                             0.0000000089102 ***
## occupation.fNon-technical occupations
                                                     0.00186 **
## activation.fon click:forced_attention.fyes
                                                    0.00064 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Correlation matrix not shown by default, as p = 13 > 12.
## Use print(x, correlation=TRUE) or
                     if you need it
      vcov(x)
#Calculate effect size
r2.corr.mer(glm_hovertime_benign_inemail)
```

[1] 0.02957