# Report on Results for Study 1

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## 0.1 The Design

We made a research design where pairs of survey respondents were created so as to be nearly identical on ideology. These pairs were also created so that the overall research design compared favorably with a pair-randomized experiment and otherwise produced extremely homogeneous comparisons in terms of age, education, gender, race, partisanship, family income, and missingness on family income.

Because some of the same respondents were repeated between the November and December surveys, we kept only the first response for use in this file, which represents our primary analysis.

```
library(here)
```

```
## here() starts at /Users/jwbowers/Documents/PROJECTS/ThePolicyLab/COVID-VaccinesSocialNorms-private
source(here("src", "R", "000 constants and utils.R"))
source(here("src/R", "001_rmd_setup.R"))
## Loading required package: survival
## Loading required package: SparseM
##
## Attaching package: 'SparseM'
## The following object is masked from 'package:base':
##
##
        backsolve
library(kableExtra)
library(tidyverse)
library(estimatr)
library(coin)
library(sensemakr)
library(sensitivitymult)
load(file = here(MATCHES_DIR, "dat_plus_matches_study1_first.rda"), verbose = TRUE)
Loading objects:
 dat3
 tab
 pair_diffs
 xbres_vars
 xbres
load(file = here(MATCHES_DIR, "outcome_analysis_study1_first.rda"), verbose = TRUE)
Loading objects:
 xbres
 lm_mask_fam
 lm_test_fam
 lm_perc_fam
 lm_perc_neigh
 lm_perc_city
 lm_perc_state
```

```
mvtest1
mvtest2
mvtest3
mvtest4
test_city_vs_bigger
test_neigh_vs_bigger
test_fam_vs_bigger
sursfit
risk_res
vaxrisk_res
vaxrisk_inv_res
stopifnot(nrow(dat3) == nrow(dat3_1))
```

Our design consists of 824 respondents from surveys 5–8 placed into pairs that were required to be the same on partisanship and survey. Is this a good research design for our question? Our main goal is to break the relationship between perceptions and potential confounders within pair — that is, we aim to create pairs such that the person who, say, perceives more of their family wearing masks is no more or less likely to be the older member of the pair (or the democrat in the pair, or the more well-educated member of the pair, etc..). Within pair comparisons of perceptions in such a design then cannot be said to be confounded by the variables that we balanced.

We present a few pieces of information about our design here.

First, we show balance on average. The following table shows that the pairs have nearly the same mean values on the key covariates that we aim to balance.

kable(tab[order(tab[, "Diffs"]), ])

|                  | Mean 1  | Mean 2  | Diffs   |
|------------------|---------|---------|---------|
| agegood          | 48.5971 | 49.0170 | -0.4199 |
| covid_know       | 0.7597  | 0.7765  | -0.0168 |
| relig_scale      | 0.3261  | 0.3390  | -0.0129 |
| faminc_new.NA    | 0.0704  | 0.0728  | -0.0024 |
| dem_rep_oth      | 2.0413  | 2.0413  | 0.0000  |
| female           | 0.5680  | 0.5680  | 0.0000  |
| race_new         | 1.2015  | 1.2015  | 0.0000  |
| trust_in_science | 3.9066  | 3.9066  | 0.0000  |
| covid_subj_know  | 3.6000  | 3.6000  | 0.0000  |
| educ             | 3.7379  | 3.6723  | 0.0655  |
| ideo5            | 3.0801  | 2.9854  | 0.0947  |
| faminc_new_Imp   | 6.4080  | 6.1994  | 0.2086  |

```
pd_means <- sapply(pair_diffs, mean, na.rm = TRUE)
pd_quants <- sapply(pair_diffs, function(x) {
    quantile(abs(x), probs = c(0, .1, .25, .5, .75, .9, 1), na.rm = TRUE)
})

pd_tab <- as.data.frame(rbind(pd_quants, pd_means))[, -1]
pd_tab$quantity <- c(row.names(pd_quants), "mean_diff")
pd_tab <- relocate(pd_tab, quantity)</pre>
```

What about within-pair differences? The following table summarizes the differences within pairs. For example, it tells us that across the 412 pairs, half differ by less than 1 points on the 5 point ideology scale, less than 1 point on the 6 point education scale, less than 5 years of age. When the value for the median difference (the row labeled 50%) is 0, this means that more than half of the pairs were identical on that variable. All pairs were identical in terms of the survey (since the surveys were fielded at different times). The worse differences we see are 2 points difference in ideology (for 10% of pairs) and less than 10% of pairs differed by as much as 9 years of age. We judge that these are quite small differences in substantive terms, and again, suggest that we have created a research design that limits the confounding effects of covariates on our targeted relationship. pd\_tab

```
quantity
                        ideo
                                         age female race new dem rep oth
                                                                           faminc faminc NA trust in science covid know covid know NA
                                educ
0%
                0% 0.000000 0.00000
                                      0.0000
                                                  0
                                                            0
                                                                        0 0.00000
                                                                                     0.00000
                                                                                                             0
                                                                                                                 0.000000
10%
               10% 0.000000 0.00000
                                      1.0000
                                                            0
                                                                        0 0.00000
                                                                                     0.00000
                                                                                                                 0.000000
                                                  0
                                                                                                             0
25%
               25% 0.000000 0.00000
                                      2,0000
                                                                        0 1.00000
                                                                                     0.00000
                                                                                                                 0.000000
                                                  0
                                                            0
                                                                                                             0
                                                                        0 1.03829
50%
               50% 1.000000 1.00000
                                      5.0000
                                                                                     0.00000
                                                                                                                 0.125000
                                                  0
                                                            0
                                                                                                             0
75%
               75% 1.000000 1.00000
                                                                        0 2.03829
                                      7.0000
                                                  0
                                                            0
                                                                                     0.00000
                                                                                                             0
                                                                                                                 0.250000
               90% 2.000000 1.00000
                                      9.0000
                                                                        0 3.00000
                                                                                     0.00000
                                                                                                                 0.250000
                                                                                                                                       0
90%
                                                  0
                                                            0
                                                                                                             0
100%
              100% 2.000000 1.00000 10.0000
                                                  0
                                                            0
                                                                        0 3.00000
                                                                                     1.00000
                                                                                                             0
                                                                                                                 0.375000
                                                                                                                                       0
pd_means mean_diff 0.007282 0.05583 -0.1772
                                                  0
                                                            0
                                                                        0 0.03837
                                                                                    -0.01214
                                                                                                                 0.007282
         {\tt covid\_subj\_know\_NA\ relig\_scale\ percdiff}
```

```
0%
                                                  0.000000
                                                              0.625
10%
                                                  0.016861
                                                              81.863
                                            0
25%
                        0
                                            0
                                                  0.057715
                                                             178.812
50%
                                            0
                                                  0.153495
                                                             410.812
                                                  0.275264
75%
                                            0
                                                             671.719
                        0
90%
                                                  0.362864
                                                            968,688
                                                  0.450747 1569.625
100%
                                            0
                        0
                                            0
                                                  0.006189 471.199
pd_means
                        0
```

## No need to show that pairs tend to differ on average perceptions --- that is what we want but doesn't have to do with evaluating the matches kableExtra::kable(pd\_tab %>% select(-percdiff), digits = 2)

|          | quantity  | ideo | educ | age   | female | race_new | dem_rep_oth | faminc | faminc_NA | trust_in_science | covid_know |
|----------|-----------|------|------|-------|--------|----------|-------------|--------|-----------|------------------|------------|
| 0%       | 0%        | 0.00 | 0.00 | 0.00  | 0      | 0        | 0           | 0.00   | 0.00      | 0                | 0.00       |
| 10%      | 10%       | 0.00 | 0.00 | 1.00  | 0      | 0        | 0           | 0.00   | 0.00      | 0                | 0.00       |
| 25%      | 25%       | 0.00 | 0.00 | 2.00  | 0      | 0        | 0           | 1.00   | 0.00      | 0                | 0.00       |
| 50%      | 50%       | 1.00 | 1.00 | 5.00  | 0      | 0        | 0           | 1.04   | 0.00      | 0                | 0.12       |
| 75%      | 75%       | 1.00 | 1.00 | 7.00  | 0      | 0        | 0           | 2.04   | 0.00      | 0                | 0.25       |
| 90%      | 90%       | 2.00 | 1.00 | 9.00  | 0      | 0        | 0           | 3.00   | 0.00      | 0                | 0.25       |
| 100%     | 100%      | 2.00 | 1.00 | 10.00 | 0      | 0        | 0           | 3.00   | 1.00      | 0                | 0.38       |
| pd_means | mean_diff | 0.01 | 0.06 | -0.18 | 0      | 0        | 0           | 0.04   | -0.01     | 0                | 0.01       |

As a final check, we compare our design to an established standard: a pair-randomized experiment. If we were to randomize which member of a pair perceived more versus less mask wearing in their social network, we would expect no systematic relationships between perceptions and these covariates within pairs — across many covariates, we would see some relationships, but if we were really to randomize, we would know exactly the distribution that these differences would take. This kind of firm knowledge of a standard for an unconfounded design suggests that we compare our non-randomized design to the equivalent randomized design in the process of arguing in favor of the design. Moreover @hansenbowers2008 showed that a single test can summarize the relationship between many covariates and a randomized intervention — thus allowing us to avoid the multiple comparisons problem of looking at many different covariate tests. That result for this design provides us with p=0.65 for the test of the hypothesis that the covariate-to-perception relationship is what we would observe in an experiment: that is, we have no strong argument against that null in this case. The subsequent table summarizes the variable-by-variable results. Again, we see that the person who is ranked as perceiving more positive health behaviors is no more or less likely to be older, etc.. That is, those covariates cannot strongly confound any comparisons we make within these pairs.

```
xbres$overall
```

```
chisquare df p.value
matched 5.056 7 0.6531

xbres_vars <- data.frame(xbres$results[, c("rankperc=0", "rankperc=1", "adj.diff", "std.diff", "p"), "matched"])
xbres_vars$padj <- p.adjust(xbres_vars$p, method = "holm")
kable(arrange(xbres_vars, p), digits = 3)</pre>
```

|                        | rankperc.0 | rankperc.1 | adj.diff | std.diff | p     | padj |
|------------------------|------------|------------|----------|----------|-------|------|
| educ                   | 3.677      | 3.733      | 0.056    | 0.038    | 0.132 | 1    |
| faminc_new.NATRUE      | 0.078      | 0.066      | -0.012   | -0.047   | 0.297 | 1    |
| covid_know             | 0.763      | 0.771      | 0.007    | 0.052    | 0.388 | 1    |
| agegood                | 48.896     | 48.718     | -0.177   | -0.010   | 0.534 | 1    |
| relig_scale            | 0.329      | 0.336      | 0.006    | 0.033    | 0.557 | 1    |
| faminc_new             | 6.282      | 6.320      | 0.039    | 0.012    | 0.672 | 1    |
| ideo5                  | 3.029      | 3.036      | 0.007    | 0.005    | 0.888 | 1    |
| trust_in_science       | 3.907      | 3.907      | 0.000    | 0.000    | 1.000 | 1    |
| covid_subj_know        | 3.976      | 3.976      | 0.000    | 0.000    | 1.000 | 1    |
| covid_know.NATRUE      | 0.061      | 0.061      | 0.000    | 0.000    | 1.000 | 1    |
| covid_subj_know.NATRUE | 0.939      | 0.939      | 0.000    | 0.000    | 1.000 | 1    |

### 0.2 Outcome Analysis

Our analysis of outcomes is quite simple: we regress reports of respondents' own intentions to be vaccinated, test, and wear masks on reports of those respondents' perception of such intentions in their social networks, conditional on pair. This amounts to comparing the own-intentions of the higher-perceiver within pair to the own-intentions of the lower-perceiver within pair and taking the average. We report HC2 standard errors.

I am just printing out the results here in raw form. First the scales of the variables to make interpretation easier:

```
somevars <- unique(c(
    all.vars(formula(lm_perc_fam)),</pre>
```

```
all.vars(formula(lm_perc_neigh)),
  all.vars(formula(lm_perc_city)),
 all.vars(formula(lm_perc_state)),
 all.vars(formula(lm_mask_fam)),
 all.vars(formula(lm_test_fam))
kableExtra::kable(summary(dat3[, somevars]))
```

| q1           | q60_1a       | q60_2a       | q60_3a       | q60_4a       | q7           | q100        | q29          | q25new       |
|--------------|--------------|--------------|--------------|--------------|--------------|-------------|--------------|--------------|
| Min. :1.00   | Min. :0.00   | Min. :0.00   | Min. :0.00   | Min. :0.00   | Min. :1.00   | Min. :2.0   | Min. :1.00   | Min. :1.00   |
| 1st Qu.:3.00 | 1st Qu.:1.00 | 1st Qu.:2.00 | 1st Qu.:2.00 | 1st Qu.:3.00 | 1st Qu.:2.00 | 1st Qu.:4.0 | 1st Qu.:4.00 | 1st Qu.:2.00 |
| Median :4.00 | Median :3.00 | Median :3.00 | Median :3.00 | Median :3.00 | Median :4.00 | Median :4.0 | Median :5.00 | Median :2.00 |
| Mean :3.76   | Mean :3.09   | Mean :2.83   | Mean :3.04   | Mean :3.18   | Mean :3.39   | Mean :4.2   | Mean :4.64   | Mean :3.03   |
| 3rd Qu.:5.00 | 3rd Qu.:5.00 | 3rd Qu.:4.00 | 3rd Qu.:4.00 | 3rd Qu.:4.00 | 3rd Qu.:5.00 | 3rd Qu.:5.0 | 3rd Qu.:6.00 | 3rd Qu.:4.00 |
| Max. :5.00   | Max. :6.00   | Max. :6.00   | Max. :6.00   | Max. :6.00   | Max. :5.00   | Max. :5.0   | Max. :6.00   | Max. :7.00   |
| NA           | NA           | NA           | NA           | NA           | NA           | NA's :774   | NA           | NA           |

Perceptions of vaccination intentions of others strongly predicts own intentions — recall that we are very strongly holding constant ideology here.

lm\_perc\_fam

```
Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
q60_1a 0.3451 0.03021 11.42 1.96e-26 0.2857 0.4045 411
lm_perc_neigh
      Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
```

```
q60_2a 0.2975 0.03636 8.183 3.511e-15
                                          0.226
                                                   0.369 411
lm_perc_city
```

```
Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
q60_3a 0.2812 0.04161 6.758 4.793e-11 0.1994
                                                   0.363 411
lm_perc_state
```

```
Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
                0.04854 4.945 0.000001113 0.1446 0.3354 411
q60_4a
         0.24
```

Notice the pattern: family predicts more strongly than neighborhood, and in turn neighborhood than city, and city than state. Could we see this by chance? We used a seemingly unrelated regression framework to test hypotheses of equality among the coefficients shown above: test\_fam\_vs\_bigger

```
Linear hypothesis test (Chi^2 statistic of a Wald test)
```

```
Hypothesis:
fam_q60_1a_c - neigh_q60_2a_c = 0
fam_q60_1a_c - city_q60_3a_c = 0
fam_q60_1a_c - state_q60_4a_c = 0
Model 1: restricted model
Model 2: sursfit
 Res.Df Df Chisq Pr(>Chisq)
   3291
2 3288 3 8.04
                      0.045 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
test_neigh_vs_bigger
```

```
Linear hypothesis test (Chi^2 statistic of a Wald test)
```

```
neigh_q60_2a_c - city_q60_3a_c = 0
neigh_q60_2a_c - state_q60_4a_c = 0
Model 1: restricted model
Model 2: sursfit
 Res.Df Df Chisq Pr(>Chisq)
   3290
2 3288 2 1.89
test_city_vs_bigger
```

Linear hypothesis test (Chi^2 statistic of a Wald test)

```
Hypothesis:
city_q60_3a_c - state_q60_4a_c = 0
Model 1: restricted model
Model 2: sursfit
 Res.Df Df Chisq Pr(>Chisq)
   3289
   3288 1 0.89
The effects of social perceptions of mask wearing and testing on those intentions.
summary(lm_mask_fam)
lm_robust(formula = q7 ~ q100, data = dat3, fixed_effects = ~bm)
Standard error type: HC2
Coefficients:
    Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
      0.927
                0.0475 19.5 3.15e-16
                                          0.829
                                                     1.02 24
Multiple R-squared: 0.875,
                              Adjusted R-squared: 0.745
Multiple R-squared (proj. model): 0.783 , Adjusted R-squared (proj. model): 0.556
F-statistic (proj. model): 381 on 1 and 24 DF, p-value: 3.15e-16
Call:
lm_robust(formula = q29 ~ q25new, data = dat3, fixed_effects = ~bm)
Standard error type: HC2
Coefficients:
      Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
                           5.48 7.46e-08
       0.288
                   0.0525
                                            0.184
```

## 1 Sensitivity Analysis

Multiple R-squared: 0.59 , Adjusted R-squared: 0.178

F-statistic (proj. model): 30 on 1 and 411 DF, p-value: 7.46e-08

Multiple R-squared (proj. model): 0.0785 , Adjusted R-squared (proj. model): -0.845

This study was not randomized, but we are making statistical inferences as if it were — as if perceptions were randomly assigned within these pairs. We know that we have some biases here, but are limited in regards our data. Although we have adjusted for some of the largest drivers of perceptions, we have not managed to control them all. How large of an unobserved effect on perceptions have to be in order to over turn our results? We present two modes of sensitivity analysis here.

## 1.1 Hazlett and Cinelli

Our first approach builds on the approach in Cinelli and Hazlett in which they posit a linear regression model and imagine unobserved confounders. They propose a "Robustness Value" or a value of the influence of an unobserved confounder on **both** the outcome and treatment above which our substantive interpretation of our result would change. For example, we print out the results for the effect of perceptions of family below. The key piece for us is the Robustness Value, q=1,alpha=.05: this is the value above which we could no longer claim to detect effects (the other values are more liberal — values that would be required to make our relationships exactly zero in magnitude).

```
sens_perc_fam <- sensemakr(
    estimate = lm_perc_fam$coef["q60_1a"],
    se = lm_perc_fam$std.error["q60_1a"], dof = lm_perc_fam$df
)
summary(sens_perc_fam)

Sensitivity Analysis to Unobserved Confounding

Model Formula: "Data provided manually"

Null hypothesis: q = 1 and reduce = TRUE
-- This means we are considering biases that reduce the absolute value of the current estimate.</pre>
```

```
Unadjusted Estimates of 'D':
  Coef. estimate: 0.345
  Standard Error: 0.03
  t-value (H0:tau = 0): 11.42
Sensitivity Statistics:
  Partial R2 of treatment with outcome: 0.241
  Robustness Value, q = 1: 0.427
 Robustness Value, \hat{q} = 1, alpha = 0.05: 0.37
Verbal interpretation of sensitivity statistics:
-- Partial R2 of the treatment with the outcome: an extreme confounder (orthogonal to the covariates) that explains 100% of the residual variance
-- Robustness Value, q = 1: unobserved confounders (orthogonal to the covariates) that explain more than 42.7% of the residual variance of both the
-- Robustness Value, q = 1, alpha = 0.05: unobserved confounders (orthogonal to the covariates) that explain more than 37% of the residual variance
sens_perc_fam
Sensitivity Analysis to Unobserved Confounding
Model Formula: "Data provided manually"
Null hypothesis: q = 1 and reduce = TRUE
Unadjusted Estimates of ' D ':
  Coef. estimate: 0.345
  Standard Error: 0.03
  t-value: 11.42
Sensitivity Statistics:
 Partial R2 of treatment with outcome: 0.241
  Robustness Value, q = 1 : 0.427
 Robustness Value, q = 1 alpha = 0.05 : 0.37
For more information, check summary,
So, we would need some covariates that are unrelated the variables included in the pairing that would explain
```

more than 37% of the variation in **both** the outcome and perceptions in order for our statistical tests to not-reject the null of no effects.

The other Robustness Values are displayed below.

-- The null hypothesis deemed problematic is HO:tau = 0

All of the values are pretty large: what can we imagine that could predict perceptions and vaccination intention independently of all of the variables in the pairing as strongly as would be required below?

```
get_rv_qa_value <- function(model) {</pre>
 res <- sensemakr(
   estimate = model$coef[1],
   se = lm_perc_fam$std.error[1], dof = lm_perc_fam$df
 return(res$sensitivity_stats$rv_qa)
robustness_values <- sapply(ls(patt = "^lm_mask|^lm_perc|^lm_test"), function(lmname) {
 get_rv_qa_value(get(lmname))
sort(robustness values, decreasing = TRUE)
 lm mask fam
               lm perc fam lm perc neigh
                                            lm_test_fam lm_perc_city lm_perc_state
```

0.3024

0.2545

#### 1.2 Rosenbaum Style

0.3701

0.3204

0.3096

0.7325

Paul Rosenbaum developed an approach to sensitivity analysis that Hazlett and Cinelli build on. It involves positing an unobserved factor that, within pair, changes the probability of "selection into treatment" away from uniform. Our "treatment" variable here has 7 categories, so we change the analysis a bit here: the question becomes whether the person who perceives more within a pair (rank of perceptions = 1) also tends to be the person with more positive vaccination intentions. In this formulation, if two people do not differ in perceptions, then this pair adds nothing to the analysis and they are dropped. The table below shows the estimates and p-values from a regression of outcomes on within-pair rank in perception.

```
dat3 <- dat3 %>%
  group_by(bm) %>%
  mutate(
   q60_{1a_{rank}} = rank(q60_{1a}) - 1,
    q60_{2a_{nank}} = rank(q60_{2a}) - 1,
   q60_{3a_{rank}} = rank(q60_{3a}) - 1,
   q60_4a_{rank} = rank(q60_4a) - 1,
   q100_{rank} = rank(q100) - 1,
    q25_new_rank = rank(q25new) - 1
  ) %>%
 ungroup()
## Notice that sometimes the higher perceiver has a 1 and sometimes a 6 (mostly higher numbers of course).
with(dat3, table(q60_1a_rank, q60_1a, exclude = c()))
           q60_1a
q60_1a_rank 0 1 2 3 4 5 6 0 41 119 48 75 43 13 0
        0.5 10 36 2 30 16 50
                                      2
             0 19 22 67 58 121 52
       1
lm_perc_fam_rank <- lm_robust(q1 ~ q60_1a_rank, fixed_effects = ~bm, data = dat3)</pre>
lm_perc_neigh_rank <- lm_robust(q1 ~ q60_2a_rank, fixed_effects = ~bm, data = dat3)</pre>
lm_perc_city_rank <- lm_robust(q1 ~ q60_3a_rank, fixed_effects = ~bm, data = dat3)</pre>
lm_perc_state_rank <- lm_robust(q1 ~ q60_4a_rank, fixed_effects = ~bm, data = dat3)</pre>
lm_mask_fam_rank <- lm_robust(q7 ~ q100_rank, fixed_effects = ~bm, data = dat3)</pre>
lm_test_fam_rank <- lm_robust(q29 ~ q25_new_rank, fixed_effects = ~bm, data = dat3)</pre>
## These are just to help us understand the results below:
## the pattern of estimates and statistical tests should be the same as when we use the full scale
lm_rank_res_lst <- lapply(ls(patt = "_rank$"), function(lmnm) {</pre>
 res <- tidy(get(lmnm))
  res$model <- lmnm
 return(res)
})
lm rank res <- bind rows(lm rank res lst) %>%
 select(term, estimate, p.value, conf.low, conf.high, model, outcome) %>% mutate(across(where(is.numeric), round, 3))
lm rank res
          {\tt term\ estimate\ p.value\ conf.low\ conf.high}
                                                                model outcome
    q7
2 q60_3a_rank
                                                                           q1
                 0.776
3 q60_1a_rank
                        0.000
                                   0.619
                                             0.933 lm_perc_fam_rank
                                                                           q1
                                          0.755 lm_perc_neigh_rank
4 q60_2a_rank
                 0.598 0.000
                                   0.440
                                                                           q1
5 q60_4a_rank
                 0.399
                         0.000
                                   0.215
                                            0.582 lm_perc_state_rank
                                                                           q1
                0.719
                                                   lm_test_fam_rank
                                                                          q29
6 q25_new_rank
                        0.000
                                   0.481
                                             0.956
## here is the p-value with no bias
find_gamma_lim(g = 1, y = "q1", dat = dat3, z = "q60_1a_rank", return = "all")pval
Γ1] 0
lm_perc_fam_rank ## notice basically same
            Estimate Std. Error t value Pr(>|t|) CI Lower CI Upper DF
                       0.07976 9.727 2.918e-20
q60_1a_rank 0.7758
                                                    0.619 0.9326 411
## Now find the Gamma (or size of the selection effect) required to drive p>=.05
sens_perc_fam_G <- uniroot(f = find_gamma_lim, y = "q1", z = "q60_1a_rank", dat = dat3, lower = 1, upper = 20)
## Here is the Gamma value: the covariate has to cause the person to be 4 times more likely to be the higher perceiver within the same pair
sens_perc_fam_G$root
## Showing the the p value is .0501 in this case
find_gamma_lim(g = sens_perc_fam_G$root, y = "q1", z = "q60_1a_rank", dat = dat3, return = "all")$pval
[1] 0.05099
## Now for the other variables
gamma_vals <- sapply(1:nrow(lm_rank_res), function(i) {</pre>
  message(lm_rank_res[i, "outcome"], " ", lm_rank_res[i, "term"])
  res_G <- try(uniroot(f = find_gamma_lim, y = lm_rank_res[i, "outcome"], z = lm_rank_res[i, "term"], dat = dat3, lower = 1, upper = 20))
  if (inherits(x = res_G, "try-error")) {
   res_G$root <- NA
 return(res_G$root)
names(gamma_vals) <- lm_rank_res$term[1:nrow(lm_rank_res)]</pre>
sort(gamma_vals, decreasing = TRUE, na.last = TRUE)
 q60_1a_rank q60_2a_rank q25_new_rank q60_3a_rank q60_4a_rank
                                                                    q100_rank
```

```
3.498 2.381 1.879 1.857 1.451 1.013
```

Notice that the stronger the relationship, the larger the bias required to drive the p-value above .05. Strongest effect is family, for example.

This next is the Rosenbaum and Silber approach to interpreting sensitivity parameters. Notice that the basic gamma values assume a gigantic relationship with the outcome.

```
amps <- lapply(gamma_vals, function(theg) {</pre>
  if (is.na(theg)) {
    return(NA)
  message(theg)
 my_amplify(theg, lambda = seq(theg + .001, 10))
names(amps) <- names(gamma_vals)</pre>
$q100_rank
       delta lambda
 [1,] 27.310
             1.014
 [2,] 1.039
              2.014
 [3,] 1.026
              3.014
 [4,]
      1.022
              4.014
 [5,] 1.020
              5.014
 [6,] 1.018
              6.014
 [7,] 1.017
              7.014
      1.017
              8.014
 [9,] 1.016
             9.014
$q60_3a_rank
         delta lambda
 [1,] 2449.421 1.858
 [2,]
         4.302
                2.858
 [3,]
         3.080
               3.858
         2.672
 [4,]
                4.858
 [5,]
         2.468
                5.858
 [6,]
         2.346
               6.858
 [7,]
         2.265
               7.858
         2.206
                8.858
 [8,]
 [9,]
         2.163 9.858
q60_1a_rank
         delta lambda
[1,] 11239.785 3.499
[2,]
        14.723
                4.499
[3,]
         9.113 5.499
                6.499
[4,]
[5,]
         7.242
         6.306
                7.499
[6,]
[7,]
         5.745
               8.499
         5.370 9.499
q60_2a_rank
        delta lambda
[1,] 4673.846 2.382
        7.048 3.382
[2,]
[3,]
        4.716
               4.382
        3.938
               5.382
[4,]
[5,]
        3.549
               6.382
              7.382
[6,]
        3.316
[7,]
        3.160
               8.382
               9.382
[8,]
        3.049
q60_4a_rank
         delta lambda
 [1,] 1106.020 1.452
 [2,]
         2.554
                2.452
 [3,]
         2.003 3.452
 [4,]
         1.819
                4.452
         1.727
                5.452
 [6,]
         1.672
                6.452
 [7,]
         1.635
                7.452
 [8,]
         1.608
                8.452
 [9,]
         1.589
               9.452
$q25_new_rank
         delta lambda
```

[1,] 2533.117

4.408

[2,]

1.88

2.88

```
[3,]
         3.144
                  3.88
 [4.]
         2.723
                  4.88
 [5,]
         2.512
                  5.88
 Γ6. ]
         2.385
                  6.88
         2.301
                  7.88
 [7,]
 [8.]
         2,241
                  8.88
 [9.]
         2.196
                  9.88
amps_min <- sapply(amps[!is.na(amps)], function(mat) {</pre>
 mat[2, ]
})
## We are not looking at Independents because they are to heterogeneous
## So only consider q60_1 to 6 (not 7).
## The 4a result arises from using ranks (p=.08). So excluding that one too.
amps_min[, c("q60_1a_rank", "q60_2a_rank", "q60_3a_rank", "q60_4a_rank")]
       \tt q60\_1a\_rank \ q60\_2a\_rank \ q60\_3a\_rank \ q60\_4a\_rank
```

delta 14.723 7.048 4.302 2.554 lambda 4.499 3.382 2.858 2.452

The p-value that we see for a given  $\Gamma$  (like 1.0131) can be produced from an unobserved covariate that increases the treatment odds (within all pairs) by lambda and increases the odds of a positive pair difference in outcomes by delta.

## 1.3 Auxiliary analyses

What if, in every pair, the person who reports that she perceives more vaccination support among her family and friends, neighbors, and people in her city and state does so because she *hopes* that they will be vaccinated—that is, she herself believes vaccination is good, so she hopes that those close to her will be vaccinated. This kind of wishful thinking or imagining a consensus almost certainly does not occur in *every* pair, but yet, we wonder in how many pairs we might see this phenomenon. Notice that saying "no one will vaccinate" for all levels and saying "everyone will vaccinate" at all levels both indicates a kind of wishful thinking (either believing that vaccination is bad and no one should do it, and believing that it is good that everyone should do it.) How many people exhibit this kind of response pattern? Do people with these response patterns tend to also report either a strongly negative or positive own intention? If few do, and this pattern does not strongly predict own intention, then we have less concern about wishful thinking driving our results.

Furthermore, we should note that this kind of false consensus or reverse causality would not necessarily imply the pattern of results that we see: someone who is not actually reporting perceptions but hopes or rationalizations is likely to project those to all groups, and not first to family and friends (or most strongly to them) and then less strongly as the group becomes more distant and diffuse.

We see here that very few people show this response pattern, too few to overturn our results (considering the sensitivity analysis above). Also, notice that those having this pattern are not perfectly homogeneous in their own intentions — those reporting that all will definitely be vaccinated at all levels are very likely to say that they will be vaccinated, and the converse is also true, but this is not a perfect relationship.

```
table(dat3$q60_1a, exclude = c())
 0 1 2 3 4 5
51 174 72 172 117 184 54
table(dat3$q60_2a, exclude = c())
    1 2 3
               4
                   5
36 152 133 238 145 98 22
table(dat3$q60_3a, exclude = c())
            3
                    5
16 106 131 285 169 99 18
table(dat3$q60_4a, exclude = c())
 0 1 2 3 4
14 58 113 332 205 91 11
dat3 <- dat3 %>% mutate(
 perc_all_vax = as.numeric(q60_1a == 6 & q60_2a == 6 & q60_3a == 6 & q60_4a == 6);
 perc_none_vax = as.numeric(q60_1a == 0 & q60_2a == 0 & q60_3a == 0 & q60_4a == 0)
```

```
## Very few people have this response pattern:
with(dat3, table(perc_all_vax, exclude = c()))

perc_all_vax
    0     1
818     6
with(dat3, table(perc_none_vax, exclude = c()))

perc_none_vax
    0     1
814     10
with(dat3, table(perc_all_vax, q1, exclude = c()))

perc_all_vax     1     2     3     4     5
          0     87     47    166    197    321
          1     0     1     0     5
with(dat3, table(perc_none_vax, q1, exclude = c()))

perc_all_vax     1     2     3     4     5
          0     87     47    166    197    321
          1     0     1     0     0     5
with(dat3, table(perc_none_vax, q1, exclude = c()))

perc_none_vax     1     2     3     4     5
          0     83     48     163     194     326
          1     4     0     3     3     0
```

## 2 References