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Abstract Essays in Social Coordination Jacob Derechin 2022

Social Coordination is an essential feature of any social system. Coordination is a precondition for certain kinds of cooperation, as cooperation implies agents working together for a common cause, while coordination only implies agents synchronizing their behavior. For example, social contagion suggests a mechanism for groups to socially coordinate without necessarily cooperating. When behaviors spread across social ties the people may not be actively intending to spread the behavior, so they are not always cooperating. The necessity of coordination does not imply that it is easy to achieve. In Chapter 1, I survey two theoretical frameworks for operationalizing the challenges to coordination: The Prisoner's Dilemma Game and The Generals Problem. In the Prisoner's Dilemma game, the agents will both be better off if they cooperate, but have strong incentives to betray each other. In this classic case coordination is expected but it is not Pareto-optimal, highlighting the differences between agents simply coordinating (both playing the same strategy) and cooperation for each other's benefit. Here, the impediment to cooperation is that of misaligned incentives. The General's Problem presents a different barrier to coordination: unreliable communication channels. The Generals all have aligned incentives to coordinate and work together, but due to the chance that messages may fail to be transmitted, they are unable to effectively do so. The Byzantine Generals Problem in effect combines the challenges of coordinating with both misaligned incentives and faulty communication. In this setting, some of the agents are trying to prevent the rest of the group from reach consensus.

Chapter 2 is a global consensus experiment in a "Byzantine" setting. The players have 10 rounds of communication to reach consensus among a set of arbitrary identifiers. The players are able to send full text messages to each other. This setting is Byzantine because some of the players disconnect from the game either through technical problems on their end or through failing to send their messages in enough time. Additionally, we found that a subset of the players did not perfectly understand the instructions of the game and made errors, thus demonstrating that players can engage in Byzantine behavior. The players were arranged into a Watts-Strogatz network and one of the interventions was altering the fraction of odd vertices in these graphs. The other intervention was to alter the instructions so as to change the story the players were told about why they were trying to reach consensus. We found that groups were more likely to reach consensus in groups with a lower fraction of odd vertices, but did not find the changing story about why players were coordinating had much impact. We found that the human consensus does exhibit some byzantine fault tolerance. For example, the effect of players dropping out of the game, a classic type of byzantine fault, had a negligible effect on the outcome. However, we also found that the fraction of players with misunderstandings or errors negatively impacted the consensus process. The players did demonstrate the ability to correct misunderstandings in others, but sometimes misunderstandings were contagious. Notably the effect of misunderstandings is comparable to effect of the fraction of players trying to vote for the first identifier in alphabetical order. This suggests that in this setting using a bad protocol is comparable in effect to a byzantine fault.

Chapter 3 is a methodological exploration of creating preference-indifferent identifiers. Throughout the testing of identifiers to use in the consensus experiment in Chapter 1, we found that the players expressed preferences over random strings of letters and numbers. To remedy this, we generated nonsense words with an alternating vowel and consonant pattern to make them easily pronounceable to English speakers. We developed a software platform for users to evaluate these nonce words as forcedchoice paired comparisons. We then used the Elo algorithm to generate scores for each of these words. We also developed techniques to find unobserved heterogeneity in ratings for this setting. We found that human raters do indeed have significant preferences even over these nonsense words, implying that even if the identifiers are randomly generated, they are not necessarily preference-equivalent. We also compared the preferences we observed with the predictions of Phonological Cue Theory and found that our results were not entirely consistent. While this was not initially devised as a Phonology experiment, the platform we develop may have benefits for conducting Phonology experiments.

Chapter 4 is an agent-based model assessing the impact of capacity constraints in a threshold contagion model. Many sorts of contagious phenomenon, such as music, do not exist in isolation but as part of a competitive marketplace. In these settings there are often superstars with out-sized popularity along with a large number of flops with little popularity. I suggest that capacity constraints may be a structural factor that influences these disparities. In this model, there are multiple potentially cascading states that the agent can potentially occupy. The agents have a certain capacity of states that they can occupy at once. For example, suppose someone has a workout playlist that lasts 1 hour. As they discover new music to add to the playlist, they have to remove songs currently in the playlist to keep the playlist 1 hour. Thus, in this setting, the states indirectly trade off with each other by virtue of the capacity constraint. Increasing the number of states in excess of capacity increased the unpredictability of which states become popular as well as increased the disparities between popular and unpopular states. This suggests that capacity constraints may play a role in explaining market concentration and superstar phenomenon. Essays in Social Coordination

A Dissertation Presented to the Faculty of the Graduate School Of Yale University In Candidacy for the Degree of Doctor of Philosophy

> By Jacob Derechin

Dissertation Directors: Nicholas Christakis

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Chapter 1 Introduction

Cooperation is a fundamental building block of any social system. The ability of multiple agents to work together toward a common cause is a key aspect of social systems. However, just because the capacity to cooperate is necessary for social functioning, that does not mean it is sufficient. Agents may still face misaligned incentives as well as uncertainty about each other, thus presenting challenges to the effectiveness of the group working together. Given the different scenarios under which cooperation can take place, it is often operationalized differently. First, I will survey operationalizing cooperation as the Prisoner's Dilemma and then as the Generals Problem to showcase the differences between these two approaches. Then, I present examples of byzantine faults in real system. Next, I survey operationalizing coordination without cooperation as social contagion. Then, I present an overview of the following chapters.

1.1 The Prisoner's Dilemma

In the classic Prisoner's Dilemma game, agents have two choices: cooperation and defection. Cooperation can be interpreted as selfless or prosocial behavior while defection can be interpreted as selflesh or antisocial behavior. Table 1.1 shows the payoff matrix for a Prisoner's Dilemma game, where T > R > P > S and $a > \frac{T+S}{2}$ (Rapoport et al., 1965). Thus, it is clear in this game Defection is the dominant strategy. Conditional on the other player cooperating, it is preferable to Defect since T > R, and conditional on the other player defecting it is still optimal to Defect as P > S. The condition of $R > \frac{T+S}{2}$ ensures that sustained cooperation is more beneficial than alternating cooperation and defection, which, while not relevant in the one-shot version of this game, is relevant in the repeated version. This means that while both players Cooperating would be pareto-optimal, they both have incentives not to do so. While the prospects are quite grim in a one-shot game, extending the Prisoner's Dilemma game to a repeated game context or a population games context can provide avenues for cooperation to emerge.

1.1.1 Repeated Games

While in a single interaction there may be no incentive to cooperate, in a repeated game context things can turn out differently. The classic iterated prisoner's dilemma tournaments by Axlerod showed the success of the Tit-For-Tat strategy (Axelrod, 1980, 1981). The Tit-For-Tat strategy begins by cooperating initially and then will copy the strategy it receives from its partner in the next round. Since two Tit-For-Tat players start out cooperating, they will cooperate forever achieving the pareto-optimal outcome. Tit-For-Tat also has the ability to punish defectors, as it will defect when defected upon. Unlike the Grim Trigger strategy, where the player will cooperate until its partner defects and then defects forever, Tit-For-Tat has the capacity to forgive defection (Axelrod, 1980). If its partner returns to cooperation Tit-For-Tat will as well. This can be problematic in a setting with errors, as Tit-For-Tat can be caught in a defection spiral. Since Tit-For-Tat has a memory of one round if the initial round has a cooperator and a defector, the Tit-For-Tat players will alternate between cooperation and defection forever. To break out of this a new strategy Generous Tit-For-Tat has a chance to cooperate when it's neighbor defects, allowing the defection spiral to break (Molander, 1985). This demonstrates the ability of deterrence via credible threats as well as the forgiveness of errors to promote cooperation.

1.1.2 Population Games

In a population game setting, instead of two players playing against each other, there are many players who all have different strategies playing some subset of the players over time. Here, the overall composition of the population depends on payoffs the players using each given strategy attain. Population games can showcase the emergence of cooperation at a population level as well as showcase how it might be vulnerable to exploitation from defection strategies.

Evolutionary stability is a state where, when the population is seeded with one agent of a different strategy, it cannot grow and invade the population (Smith, 1974). While unconditionally playing the dominant strategy Defect is evolutionary stable, there are some conditions where other strategies can be evolutionary stable as well (Axelrod and Hamilton, 1981). For example, if the players are likely to play each other again, Tit-For-Tat can be evolutionary stable (Axelrod and Hamilton, 1981). Nowak and Sigmund (1992) show that Tit-For-Tat can act as the stepping stone for even more cooperative strategies to dominate the population, as once Tit-For-Tat has taken hold it is vulnerable to invasion from strategies like Generous Tit-For-Tat. Nowak and Sigmund (1993) introduce a strategy PAVLOV which cooperated if both player played the same action in the previous round and defects otherwise, which can also out preform Tit-For-Tat under some conditions. Thus, the population composition can matter considerably for determining which strategies are optimal. Spatial structure can also influence strategic choice. For example, on a wide array of network structures cooperation can emerge as long as the benefit to cost ratio of cooperating is greater than the average degree (Ohtsuki et al., 2006). Increased cooperation when the benefit cost ratio is greater than the average degree has been replicated with human players (Rand et al., 2014). Network structure also influences evolutionary dynamics as some graphs have been found to promote selection while others promote random drift (Lieberman et al., 2005). Non-network spatial structure can also matter, as in lattice prisoners dilemma games chaotic patterns can emerge (Nowak and May, 1992).

	С	D
С	R,R	S,T
D	T,S	P,P

 Table 1.1:
 Prisoner's Dilemma Game

1.2 The Generals Problem

The Generals Problem represents a different way to understand (and a different kind of) cooperation. Instead of players resisting the temptation to defect, in the Generals Problem the player's incentives are aligned, and the difficulty comes from coordination. Table 1.2 shows an example of the payoff Matrix for a Generals Problem. Here, the players get a nonzero payoff as long as they either both play 1 or both play 2, but if they play different actions, they get a payoff of zero. This is an example of a pure coordination game as described by (Schelling, 1960). Thus, the players need to coordinate or fail. In theory, the two actions would be identical; in practice, this is not always the case, as people can have expectations about each other's behavior from outside of the game allowing one of the actions to serve as a focal point thus making coordination easier (Schelling, 1960; Mehta et al., 1994).

Now suppose that there is a small probability that one of the messages between the players is not transmitted. It has been shown that, in this setting, it would require infinite messages for the players to achieve common knowledge about each other's actions and fully confirm their coordination (Akkoyunlu et al., 1975; Halpern and Moses, 1990). Common knowledge is also related to consensus through Aumann's classic result about the failure to agree to disagree, which states that if two agents start with the same priors, if their posteriors the event in question are common knowledge, they will be equivalent (Aumann, 1976). Thus, under these circumstances common knowledge guarantees consensus in a certain sense, as even agents using different information will reach the same conclusion in Aumann's setting. Samet (1990) has found that impossibility of Agreeing to Disagree can be extended to the setting where agents does not know what they do not know, showing that this works in many reasonable epistemic situations. This demonstrates that even among agents that are trying their best to cooperate, coordination can still fail due to communication failures. These failures are not necessarily absolute, as with slight variations to the game form and sufficiently small probability of the communication being lost, coordination can occur most of the time (Rubinstein, 1989; Morris and Shin, 1997). The key difference is that generals are no longer coordinating on an arbitrary identifier, now the enemy is either prepared or unprepared. It is advantageous to attack when the enemy is prepared but disadvantageous to attack when the enemy is prepared. Table's 1.3 and 1.4 show the payoff matrix for the coordinated attack game as presented by Morris and Shin (Morris and Shin, 1997). They found in this setting that if the probability of communication error is less than $\frac{1}{M+1}$, the first general will send the second general a message to attack, the first general will attack without receiving confirmation from the second general, and the second general will attack upon receiving the message to attack (Morris and Shin, 1997). They found that this results in the generals attacking most of the time that the enemy is unprepared (Morris and Shin, 1997). They also find that when the payoffs are symmetric across players, as shown in Tables 1.5 and 1.6, and the chance that the enemy is prepared is very small, coordinated attack almost always occurs (Morris and Shin, 1997). This suggests that in practice coordination is easier to reach than the pure two generals problems suggests. Many real settings have built in structures to generate common knowledge. For example, when advertising at the super bowl people who see the add know that others have seen it since the event is so popular (Chwe, 2013).

	1	2
1	a,a	0,0
2	0,0	a,a

 Table 1.2:
 The Generals Game

	Attack	No Action
Attack	-M,-M	-M,0
No Action	0,-M	0,0

 Table 1.3:
 Coordinated Attack Game:
 Enemy Prepared

	Attack	No Action
Attack	1,1	-M,0
No Action	0,-M	0,0

Table 1.4: Coordinated Attack Game: Enemy Unprepared

	Attack	No Action
Attack	-M,-M	-M,-M
No Action	-M,-M	0,0

 Table 1.5:
 Coordinated Attack Game: Enemy Prepared Symmetric

	Attack	No Action
Attack	1,1	-М,-М
No Action	-M,-M	0,0

 Table 1.6:
 Coordinated Attack Game:
 Enemy Unprepared Symmetric

1.3 The Byzantine Generals Problem

The standard Generals Problem assumes that the players all have aligned incentives and the players do not make errors. The Byzantine Generals Problem relaxes that assumption. Now the information received in messages from players might be incorrect because the sender is actively trying to mislead the group, is simply mistaken, or stops sending messages altogether for whatever reason (Lamport et al., 1982). This adds in uncertainly into all of the messages as the players now need to determine if the message is authentic or "byzantine".

While it is not generically possible to solve the byzantine generals problem, there are communication protocols that are robust to certain levels of byzantine action and are still able to coordinate on a value (Lamport et al., 1982). These protocols are called Byzantine Fault Tolerant. There are many real world systems that utilize Byzantine Fault Tolerance, like Aircraft Flight Control (Yeh, 2001), Cryptocurrency Protocols (Nakamoto, 2008; Buterin, 2014), and computer file systems (Castro and Liskov, 2002).

Sometimes, people respond counter-intuitively to their environment, as the introduction of noise can improve the ability of human groups to coordinate (Shirado and Christakis, 2017). Thus, it is not a given that all types of Byzantine faults would necessarily be detrimental to the consensus process, even if that is the expected outcome. Additionally adding the ability for players to communicate in Prisoners Dilemma games (Dawes, 1980) and Battle of the Sexes games (Cooper et al., 1989) has been shown the increase the ability of the group to cooperate.

1.4 Faults and Fault Tolerance in Human Systems

The Byzantine Generals framework can be an interesting way to analyze consensus problems in human systems. It combines the misaligned incentives problem that is present in the prisoners dilemma game with the communication problem from the Standard Generals problem. Unfortunately, these dynamics are present in many important human systems, which can manifest as errors. A notable example of an error prone human system is medicine. Medical errors are widespread and impact hundreds of thousands of people each year in the United States alone (Leape, 2000; Weingart et al., 2000) and there is likely significant under reporting (Classen et al., 2011). Medicine is a complex system with many agents interacting, transferring information and thus many failure points (Leape, 1997). Thus instead of focusing on individual errors it is appropriate to look to structural factors as generating errors (Leape, 1997; Reason, 2000).

Interventions based on structural factors have proven effective, for example it has

been shown that implementing computerized physician order entry, to standardize the drug ordering process and ensure legibility, can reduce the frequency of medication errors (Kaushal et al., 2003). One can think about this setting as a consensus problem where both the doctor and the pharmacist are working together to get the patient the proper medication. Suppose the doctor writes the prescription, but has poor handwriting, so the name of the intended drug (A) appears to be a totally different drug (B). This could be analogous to a byzantine fault, as if the pharmacist fills the prescription for B, then in a sense the doctor and the pharmacist did not reach consensus. Thus, computerized physician order entry could be seen as making the system more fault tolerant by eliminating the possibility of handwriting faults.

These structural problems are not limited to medicine but are pervasive. For example, in military applications, energy production, aviation, and shipping, it has been found that for organizational reasons, systems are often not optimized for the ease of use by those who operate them, leading to errors (Perrow, 1983). Thus, the normal accident theory proposes that faults are in inherent part of complex systems due to propagation of errors (Perrow, 2011, 1999, 1994). Byzantine faults represent some of the errors that Perrow studied. For example, Perrow reviews multiple false alarms in nuclear early warning systems, some were caused by hardware malfunctions, and one was caused by a bear climbing a fence at a military base causing the nuclear attack alarm to sound instead of the intruder alarm (Perrow, 2011, 1994). The fact that nuclear war did not occur, shows that the nuclear early warning system was able to tolerate these types of byzantine faults, but this demonstrates that byzantine faults can occur in even the most high stakes systems (Perrow, 2011).

Byzantine faults can occur in communication systems and present as misinformation. When dealing with human actors you cannot always guarantee that they will interpret accurate information correctly. For example, a study of Covid-19 risk perceptions found that showing a picture of a beach (a relatively low risk location) before articles that accurately present the risks of locations for Covid-19 caused some participants to rate beaches as riskier and restaurant as less risky, which is the opposite of what the articles presented (Derechin et al., 2021). This can break down the ability of public actions to build towards common knowledge, since once could presume there is a chance the action will be misinterpreted. Additionally, false information commonly appears on social media sites (Lazer et al., 2018). Accuracy in discriminating "fake news" from real news has been shown to depend on a number of psychological factors. For example, repeated exposure to plausible false news headlines increases the fraction of people who will rate it as true (Pennycook et al., 2018). The ability to discriminate between real news headlines and false headlines has been shown to depend on analytical ability (Pennycook and Rand, 2019), and increasing deliberation time also increases accuracy in this kind of task (Bago et al., 2020). Finally, it was found that having people rate the accuracy of headlines beforehand made people more likely to report wanting to share true headlines (Pennycook et al., 2020).

Altogether, this suggests that byzantine faults occur across a wide variety of domains and that human error can be a source of byzantine faults. While structural intervention can often improve the robustness of the system, these changes can be difficult to implement due to organizational factors (Cohen et al., 1972; Perrow, 1994).

1.5 Social Contagion

Social contagion represents an alternate pathway to coordination that does not necessarily require active cooperation. Under this model, people are influenced by the behavior of others and this influence decays as it propagates outward through social networks (until about a geodesic distance of 3) (Christakis and Fowler, 2013). This phenomenon has been observed on a wide range of behaviors including: obesity (Christakis and Fowler, 2007), loneliness (Cacioppo et al., 2009), smoking (Christakis and Fowler, 2008), happiness (Fowler and Christakis, 2008), sleep loss (Mednick et al., 2010), drug use (Mednick et al., 2010), depression (Rosenquist et al., 2011), and general emotional states (Hill et al., 2010). Social influence models have also been effective for describing the behavior of crowds (Helbing and Molnar, 1995; Helbing et al., 2005).

Unfortunately, these effects can be difficult to empirically identify. Manski presents 3 key challenges to identifying peer effects: shared environment, properties of the group itself, and reflection (Manski, 1993). Shared environment is pretty self-explanatory, people are similar because they are exposed to similar environments. The group property refers to some property of the group determining the similarity and not the interactions within the group, for example seeing a higher incidence of breast cancer in a group of predominantly women than a group of predominantly men. Reflection refers to the problem of reverse causality in social influence: is it the individual influencing the group or the group influencing the individual (Manski, 1993)? The effects can also be problematic to identify, as accounting for social influence can introduce many weak instruments biasing the results (Angrist, 2014). When social influence is restricted to an agent's neighborhood it is possible to identify spillover effects using matching (Forastiere et al., 2021). An experiment at the US Air Force Academy tried to use a reduced form peer effects model to produce optimal squadron compositions for improving academic performance, but their intervention ending up making things worse for the lowest preforming students (Carrell et al., 2013). Both experiments and agent-based models can be useful for overcoming these methodological challenges. Experiments can do this by randomizing participants over different social settings. In agent-based models, the modeler has control of the the exact mechanism of social contagion in question. This way they can directly simulate what would happen under

those conditions. Both agent-based models and experiments sacrifice external validity for internal validity. I find this trade off worthwhile and utilize both experiments and agent-based models.

1.6 Overview

The following chapters proceed as follows:

Chapter 2 is an online experiment conducted in a Byzantine setting. The players are working to achieve global consensus and have 10 rounds of synchronous messaging before they vote. The players can send full text messages to each other allowing for a rich array of messages that can be sent. This allows us to observe how human players behave and attempt to solve the Byzantine Consensus problem abstracted from the complexity of real systems.

Chapter 3 is a methodological exploration on the creation of preference-indifferent identifiers. During the piloting of the experiment in Chapter 2, we noticed that the players had preferences over random strings of numbers and letters we were using as the objects of consensus. This presented a problem for the experiment as the choices between alternatives were no longer arbitrary. We developed a forced choice platform in combination with the Elo algorithm to generate rankings over nonce words designed to be pronounceable to English speakers. We also developed techniques to assess ranking heterogeneity in this setting.

Chapter 4 goes in another direction; it describes an agent based model studying the capacity constraint in cascade processes with multiple cascading states. In this model, agents have a limited number states which they can occupy at once which is less than the total number of possible states. Thus, the states can trade off with each other by virtue of the agents being over capacity, requiring them to drop previously adopted states.

Chapter 2

BFT

2.1 Motivation

The Byzantine Generals Problem is a variation of the classic Two Generals Problem where global consensus could be inhibited by both lack of message confirmation and incorrect message information (Lamport et al., 1982). There is now a new class of agents in the Byzantine Generals problem, the "Byzantine agents", who are not trying to reach consensus. They could feed malicious or error-riddled information into the system or simply stop responding.

While this problem was initially formulated with computer systems in mind, human systems face these kinds of challenges as well. Even people who are trying their best to cooperate with others might sometimes make accidental mistakes, and people regularly have to deal with people of varying levels of competence at navigating institutions. A novice player at a game might still be trying their best to win, but may blunder because they do not fully understand the rules. In addition to mistakes, people also have to cope with others with incentives that are not always aligned. The door-to-door salesman selling a miracle cure claiming treat to all of your ails, may not have one's best interest at heart.

People particularly in social systems do not always have the resources to independently verify all of the information they encounter and must rely on the testimony of others to navigate their epistemic landscape, exposing them to the problem of "bullshit" (Wakeham, 2017). For example, in one study some people rate sentences composed of random buzzwords as profound (Pennycook et al., 2015). In this sense, discriminating between truly meaningful information and information that simply appears meaningful is likely to be an important aspect of the kinds of Byzantine challenges people can face.

Given the wide range of possible problems it's clear that not all Byzantine actors are created equal. For example, imagine a group of friends trying to decide what restaurant to eat at, and in one scenario the Byzantine actor provides information about pineapple cultivation while another, the Byzantine actor is telling different agents different real restaurants. People would expect that the agents being exposed to random pineapple facts would probably be able to safely ignore this, while the agents getting real restaurants might have some more difficulty. Understanding the ways in which people are able to reach a shared understanding of the social world and coordinate their actions is thus both complicated and crucial.

2.2 Methods

2.2.1 Experimental Design

We utilized the Breadboard platform to design the game and interface with Amazon Mechanical Turk (McKnight and Christakis, 2016). 4343 participants passed the comprehension quiz to start a run of experiment, but only 3419 completed their run. In this experiment participants, are arranged in a Watts-Strogatz graph (Watts and Strogatz, 1998) and they were given the objective of all agreeing to the same arbitrary identifier. Each participant was assigned an arbitrary 5-letter identifier which represents the object of consensus as well as an arbitrary 4-letter identifier that represents their name as the player. These were not English words but were designed by us to have similar patterns to English words and experimentally tested to be preference-indifferent (Sankaran et al., 2021).

we used a 10-by-3 factorial design with 10 vignette arms and 3 structural intervention arms. The vignette arms involve modifying the instructions to the game to manipulate the context in which the participants are coordinating. We refer to these different vignettes as "skins". They are: Managers firing a Worker, Managers hiring a Candidate, Members of an orchestra selecting a Venue, Members of a city council selecting a Mascot, Electors choosing a Leader for a nation, Generals choosing a Fort to attack, Delegates selecting a Host City for the Olympics, Astronauts selecting a Planet to colonize, Members of the International Horticultural Society selecting a Planet Name, and Friends choosing a Restaurant to eat at. The full instructions for the Generals skin is listed in Appendix A.1 while tables of the text that is swapped between skins is in Appendix A.2.

The structural intervention manipulates the fraction of vertices in the graph that are even or odd. The 3 levels for fraction of odd vertices are 0.2,0.5, and 0.8. This structural intervention was chosen because it would alter the kinds of votes players could receive from their neighbors to be gridlocked. For example, if a player has a even number of neighbors and half of their neighbors vote for MUXIL and half vote for QUPEP, the player is the deciding vote. If on the other hand the player has an odd number of vertices then it is not possible for half of their neighbors to vote for one identifier and half to vote for the other, but when you include the players own vote it is. This can help determine how players count their own vote in this process.

In order to quantify the differences between the different Vignettes, we also used the Elo algorithm (Elo, 1978) to assess each of the scenarios on four dimensions: Complexity, Familiarity, Stakes, and Emotionally Charge. We recruited an additional 1693 participants from Amazon Mechanical Turk. The participants were ineligible if they participated in a run of the main experiment and were subsequently not eligible to participate in the main experiment. The participants were instructed to read through the two sets of instructions for two different skins. After the participants finished reading each of the vignettes, they were asked what the group in each that scenario was trying to accomplish as an open-ended attention check. Only 1507 participants successfully passed this attention check. Afterwards the participants were asked the following four questions forced choice questions:

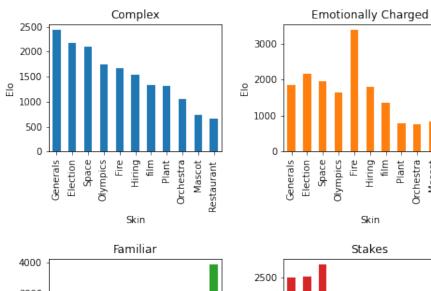
Which scenario do you think is more complex?

Which scenario do you think is higher stakes?

Which scenario do you think is more emotionally charged?

Which scenario do you think is more familiar?

After these questions, the participants were also optionally allowed to submit open-ended comments. Figure 2.1 shows the Elo values of each Vignette on each of the four dimensions. These results largely mapped onto our expectations. For example, Generals leading an army and Electors picking the leader for a nation were rated as much more complex and higher stakes than friends choosing a Restaurant to eat at, and friends choosing a restaurant was much more familiar. These results suggest that the different Vignettes do capture a wide range of potential mechanisms for how ability to reach consensus might be effected by the context of the challenge. Furthermore, these results suggest that our skins reasonably express the kinds of scenarios present in real life. Figure 2.2 shows the Elo values normalized to (0,1)within each dimension overlaid with the fraction of groups that reach consensus. There is not a clear relationship between the normalized Elo values and the fraction of groups that reach consensus.



Mascot -Restaurant -

Mascot -

Restaurant

Orchestra

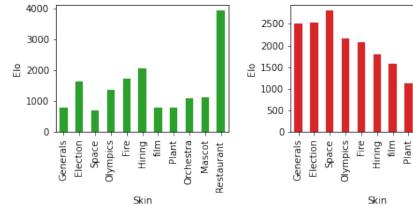


Figure 2.1

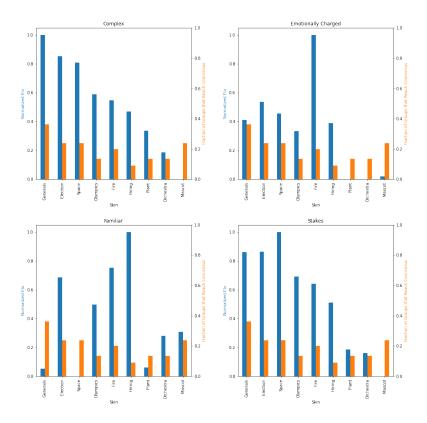


Figure 2.2

2.2.2 Gameplay

When the participants first enter the game upon accepting the Amazon Mechanical Turk HIT, they are presented with a set of slides showing the instructions for that game. The instructions for each skin are different, but only the framing information of the scenario differs; not the core gameplay mechanics. The participants are told that the character they are playing and what they are trying to accomplish. It is explained that they will be a four-letter identifier representing their name as a player, like AHIQ, as well as a five-letter identifier representing the target of cooperation assigned to them, for example BUMAF.

The objective of the game is global consensus, so it does not matter if any given player's target is chosen so long as the whole group agrees. We also explain the networked nature of the game to the player: each player has a certain number of players they can message directly, but there are other players in the game they cannot directly message. They players see a graph on their screen in the UI showing the names of the players they can message as well as their own name.

The players have 10 rounds of message passing to reach consensus. There is an initial messaging step where players have a limited number of time to send messages to other players. There is a text box labeled with the name of each player they are connected to so players can send different neighbors different messages. Next, there is a second part of the round where the players receive the messages sent by their neighbors. Each message is marked with the name of the player who sent it. There is also a scratch area where players can type notes to persist across rounds. Players are instructed that if they do not complete each part of the game within the time limit, they may be dropped from the game for being idle. After the 10 rounds are complete, the player will be presented with a final dropdown list to make their choice. The participants are informed of the payment structure, and then may take a comprehension quiz to determine whether they understand the rules well enough to be eligible to play the game. We limited the number of players to between 15 and 25.

We did our best to prevent repeat play, so once players have been paid either via being dropped from the game or completing the game, they are not eligible to play in the future. Players who failed the comprehension quiz were allowed to play again, as well as players who were dropped due to over-recruitment or under-recruitment. The questions used for the comprehension quiz are presented in Appendix A.3. Ideally, players will be playing the actual game for the first time even if they have been exposed to the instructions more than once. We were only able to filter players at the Amazon Mechanical Turk account level, so if players have multiple accounts or are working on tasks in a group, we were not able stop them. These are things that Amazon tries to prevent on the platform but they have not been completely successful. It is likely the impact of this is small.

2.2.3 Coding

Messages were coded in 3 ways: "state", "protocol", and "confusion". "State" refers to the 5-letter identifiers used in the message. As a first pass, exact matches to our set of identifiers were extracted using string manipulation with common misspellings corrected by hand. We did not consider whether or not players were actively encouraging other players to choose the states in question, so the messages "choose PISOF or DOMIF" and "choose PISOF not DOMIF" would be coded the same. This is because the player is presenting information about both states in their message and indicates that they are considering those identifiers that round. For "protocol", it was common for players to suggest and alphabetical strategy. There were multiple variants like: "Select the first name in the final drop-down list alphabetically" or "pass around every identifier you see and pick the first alphabetically". Since adopting the alphabetical protocol did not necessarily require passing an identifier, we coded this separately. In our analysis, we considered players who adopted the alphabetical strategy without passing any identifiers as occupying a separate state from any of the identifiers. We also marked players as confused if did not play correctly like trying to coordinate on player names instead of identifiers (using 4-letter words vs 5-letter words), or behaving suspiciously, like typing gibberish over and over or repeating greetings every round. This category was out best effort to identify low-effort players (as well as any bots who made it through our attention checks and qualifications).

2.2.4 Outcomes of Interest

The two primary outcomes of interest are: (1) whether or not the group reaches global consensus (wins the game), and (2) the discrete metric standard deviation in the final set of votes. The discrete metric is defined as:

$$m_d(a,b) = \begin{cases} 1, & \text{if } a \neq b. \\ 0, & \text{if } a = b. \end{cases}$$

Each of the identifiers in the final votes are words and thus non numeric, so there is no defined mean over any of the words themselves. The discrete metric allows us to quantify equivalences among the identifiers, to measure on a pairwise level if there is consensus. For example, the discrete distance between the identifier HIDEP and HIDEP is 0, while the discrete distance between HIDEP and CERIY is 1. Variance and thus standard deviation, can only be calculated via applying the discrete metric to the identifiers. Zhang et al. (2012) developed a way to calculate variance via only paired comparisons within the population:

$$s^{2} = \frac{1}{2N^{2}} \sum_{i}^{N} \sum_{j}^{N} (x_{i} - x_{j})^{2}$$

This formulation is equivalent to calculating variance under the euclidean metric for scalars since the euclidean metric is:

$$m_e(a,b) = \sqrt{(a-b)^2}$$

Inserting this into the variance formula yields:

$$m_e(x_i, x_j)^2 = \left(\sqrt{(x_i - x_j)^2}\right)^2 = (x_i - x_j)^2$$

To calculate variance in this way using the discrete metric we can simply swap it for the euclidean metric: N = N

$$s_d^2 = \frac{1}{2N^2} \sum_{i}^{N} \sum_{j}^{N} m_d(x_i, x_j)^2$$

Since standard deviation is the square root of variance it can be calculated as:

$$s_d = \sqrt{\frac{1}{2N^2} \sum_{i}^{N} \sum_{j}^{N} m_d(x_i, x_j)^2}$$

This allows us to have a continuous measure of the degree which the group has reached consensus. This way, we are able to see if the interventions bring groups closer to consensus even when they do not reach it. This technique of variance calculation could be potentially useful for other types of string comparison like Levenshtein distance (Levenshtein, 1966) or Hamming distance (Hamming, 1950) at the population level.

2.3 Results

2.3.1 Basic Results

The following plots show the average levels of the two outcomes of interest by each experimental condition (altering the fraction of odd vertices, or the vignettes used to frame the challenge). Figure 2.3 shows the average win rate and discrete standard deviation by fraction of odd vertices, and Figure 2.4 shows these results by Skin. Figure 2.5 is a heat map which shows the average win rate and the discrete standard deviation by each pair of experimental conditions. Figure 2.3 suggests a linear relationship between the fraction of odd vertices and consensus, with fewer odd vertices being associated with better consensus prospects. This is the opposite of what we

initially expected when designing this experiment. The results by, Skin as shown in Figure 2.4, suggest that, with respect to achieving global consensus there is substantial variation across skins, but the differences are much more modest when considering final discrete variance. Figure 2.5 shows that within some skins there is considerable variation across the fraction of odd vertices, like the election skin, while other like the hiring skin do not show drastic changes. There are only about 7 replicates for each skin - fraction of odd vertices pair, so it is difficult to interpret the results at this level. While we test the statistical significance and robustness of these results later using regressions, the following subsections explore possible mechanisms that could generate this kind of difference.

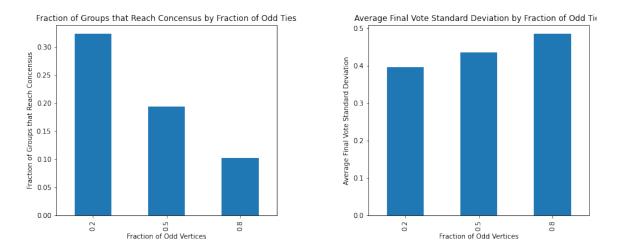
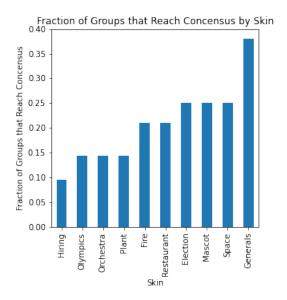


Figure 2.3



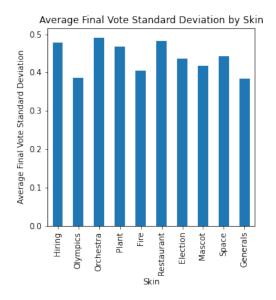
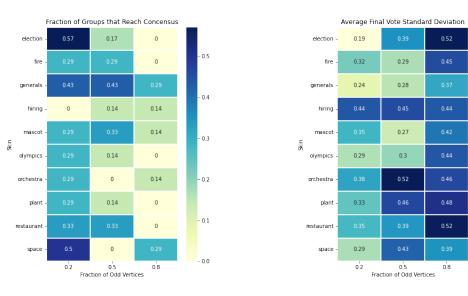


Figure 2.4



- 0.50

- 0.45

- 0.40

- 0.35

0.30

- 0.25

- 0.20

Figure 2.5

2.3.2 Gridlocks

One of the mechanisms we hypothesized for how the fraction of even and odd vertices might influence game play is through gridlock. We define an agent as gridlocked if the set of identifiers they receive that round all have equal votes. For example, if the agent receives 1 vote for FARIW, 1 vote for LANOQ, and 1 vote for JUTUR they are gridlocked. We define an agent as weakly gridlocked if the maximal set of identifiers proposed that round all have equal votes. For example if the agent receives 2 votes for FARIW, 2 votes for LANOQ and 1 vote for JUTUR, that agent is weakly gridlocked. Every agent who is strongly gridlocked is also weakly gridlocked, as the total set of identifiers is the set of identifiers with maximal votes.

For each type of gridlock, we can define the set of identifiers at each round as either only being from messages from the agent's neighbors or including their own messages from that round. This can help distinguish between which types of gridlocks really matter, and to what degree agents include their own state when making decisions. Figure 2.6 shows the average gridlocks by round by fraction odd when agent's own states are considered, while Figure 2.7 shows the situation where only the neighbor's states are considered. Figure 2.8 shows this type of graph for weak gridlocks with the agent's own state included, while in Figure 2.9 there are only states from neighbors. Across both strong and weak gridlocks, the core trend is similar; with a gradual decrease in gridlocks as time goes on, which is consistent with the consensus process progressing. Sometimes, the average number of gridlocks increases from round 1 to round 2. There also tends to be a difference in average gridlocks across the game by fraction odd, with runs where the fraction of odd vertices is 0.8 tending to have higher gridlock that the runs where the fraction of odd vertices is 0.2.

Gridlocks near the end of the game can serve as an indicator that the consensus process is not going well, because if it was those gridlocks would not exist. To test for end game differences, we pooled together the data for rounds 9 and 10 and tested for differences in means using Welch's T-test (Welch, 1947). We test whether the means in the 0.2 fraction odd condition is less than the mean in the 0.5 fraction odd condition, whether the means in the 0.5 fraction odd condition is less than the mean in the 0.8 fraction odd condition, and whether the means in the 0.2 fraction odd condition is less than the mean in the 0.8 fraction odd condition across the different types of gridlocks. The results of these tests are presented in Table 2.1. In all types of gridlocks, the mean in the 0.2 condition is lower than that of the 0.8 condition, and the mean in the 0.5 condition is less than the mean in the 0.8condition. When comparing the means of the 0.2 condition to the 0.5 condition the results are more ambiguous; the difference in means is statistically significant when looking at neighbors only gridlocks, but not when the self state is included. This suggests that however gridlocks are defined, having a higher fraction of odd vertices is worse, and suggests that whatever mechanism is inhibiting consensus leads to an increase in gridlocks at the end of the game.

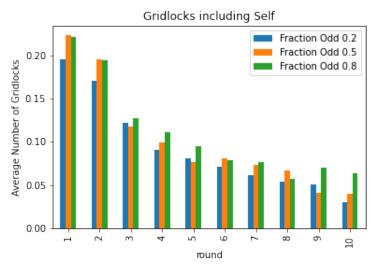


Figure 2.6

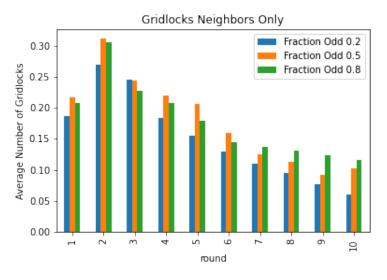


Figure 2.7

Welch's t-test rounds 9 and 10, t (p)	0.2 < 0.5	ig 0.5 < 0.8	0.2 < 0.8
Gridlocks Including Self	-0.027 (0.488)	-3.091 (0.001)	-3.323 (0.000)
Gridlocks Neighbors Only	-2.508(0.006)	-1.768(0.0390)	-4.473 (0.000)
Weak Gridlocks Including Self	-0.238 (0.406)	-3.026 (0.001)	-3.346 (0.000)
Weak Gridlocks Neighbors Only	-2.263(0.012)	-2.452(0.007)	-4.915 (0.000)

Table 2.1

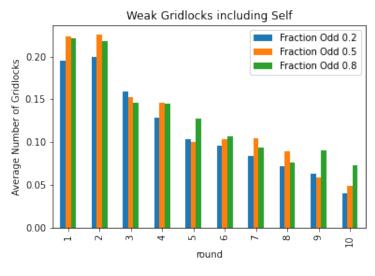


Figure 2.8

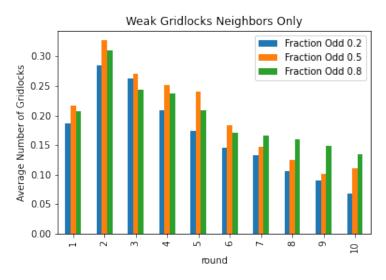


Figure 2.9

2.3.3 State Changes

We measure State Changes among the players if they change their set of proposed identifiers from time t to time t+1. This could mean include adding or subtracting an identifier, as well as keeping to total number of identifiers proposed the same but changing the specific identifiers proposed. One of the ways variations in gridlocks could impact the outcomes is through changing the frequency that players change states. Gridlocked players changed states at a higher rate than non-gridlocked players. Figures 2.10 and 2.11 show the average number of state changes per round by gridlock status when calculating strong gridlocks when using self states or neighbors' states only respectively. Generally, gridlocked players change state at a higher rate than non-gridlocked players (the only exception is in round 2 when considering only neighbors states). Figures 2.12 and 2.13 replicate these same graphs using weak gridlocks and the results are similar.

This suggests that being gridlocked is an unstable state and the players do work the resolve them. Another thing to consider is whether or not changing the fraction of odd vertices impacts the rate at which players change states more generally. Figure 2.14 shows the average number of state changes at each round by fraction of odd vertices and the differences are small. Similarly to the analysis for gridlocks, we preformed Welch's t-tests across the experimental conditions for end game values of state changes. In this case, since state changes is not defined for round 10, we pool round 8 and 9 together instead of 9 and 10. Table 2.2 shows the results of these tests and only the difference between the 0.2 condition and the 0.8 condition are statistically significant. This suggests that players in the 0.8 condition do change their state more frequently at the end of the game than player in the 0.2 condition do. This could also be an indicator of the difficulty in the consensus process, as closer the players are to consensus the fewer times one would expect them to change their state.

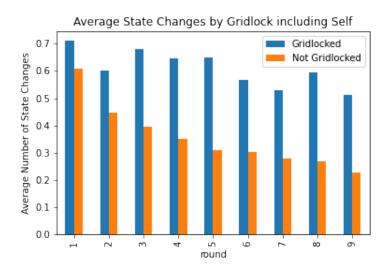


Figure 2.10

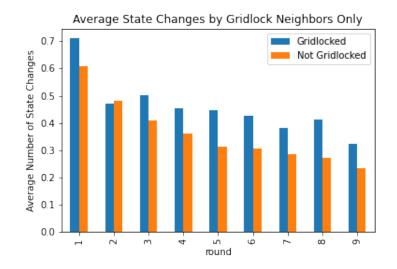


Figure 2.11

Welch's t-test rounds 8 and 9, t (p)	ig 0.2 < 0.5	ig 0.5 < 0.8	0.2 < 0.8
State Changes	-0.875 (0.190)	-1.082 (0.139)	-1.994 (0.023)

Table 2.2

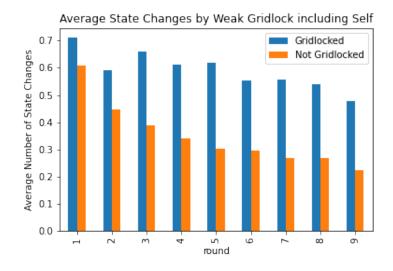


Figure 2.12

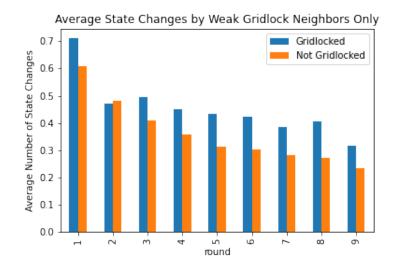


Figure 2.13

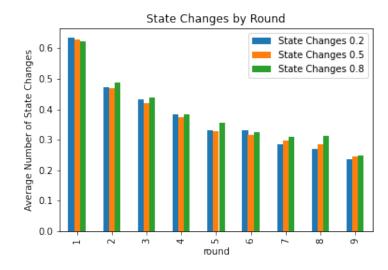


Figure 2.14

2.3.4 Resolved Gridlocks

We define a gridlock as resolved if the player who is gridlocked at time t is no longer gridlocked at time t+1. Gridlock resolution can be applied whichever way gridlocks are calculated. Figure 2.15 shows the average number of resolved strong gridlocks when the self state is included by round and fraction of odd vertices, and Figure 2.16 shows the average number of resolved gridlocks with only neighbors' states by round and fraction of odd vertices. Figures 2.17 and 2.18 show resolved weak gridlocks by round and fraction of odd vertices when self state is included and neighbors only, respectively.

The resolution of gridlocks can show how the consensus process is progressing. If a high fraction of gridlocks are resolved that suggests that the group is moving closer to consensus. Table 2.3 shows the Welch's t-tests across comparing the different conditions for rounds 8 and 9. Only one test was statistically significant, which was resolved weak gridlocks when self is concluded for the hypothesis that the 0.2 condition has a smaller mean than the 0.5 condition. This suggests that gridlocks are resolved comparably across the different experimental conditions, suggesting that whatever process negatively impacts consensus, does not impact the ability of the group to resolve gridlocks.

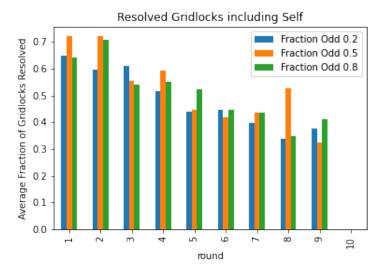


Figure 2.15

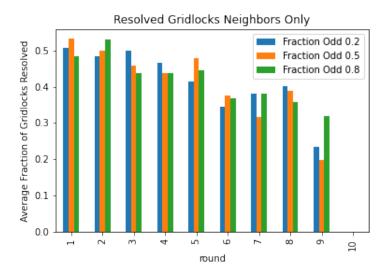


Figure 2.16

Welch's t-test rounds 8 and 9, t (p)	0.2 < 0.5	0.5 < 0.8	0.2 < 0.8
Resolved Gridlocks Including Self	-1.192 (0.117)	0.830(0.796)	-0.382 (0.351)
Resolved Gridlocks Neighbors Only	0.519(0.698)	-1.013 (0.155)	-0.472 (0.318)
Resolved Weak Gridlocks Including Self	-1.674(0.047)	1.807(0.964)	0.086(0.534)
Resolved Weak Gridlocks Neighbors Only	$0.253\ (0.600)$	-1.496(0.067)	-1.234 (0.109)

Table 2.3

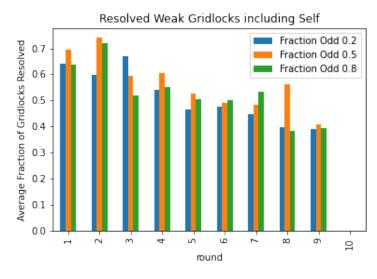


Figure 2.17

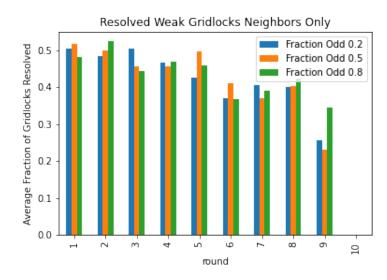


Figure 2.18

2.3.5 Player Strategies

The players came up with a rich array of strategies to address this problem. Some players came up with strategies to induce preferences over the identifiers, like the alphabetical protocol, while others just simply told other players to vote for a specific option, and still others tried to hold the rest of the group hostage claiming that they would vote for their preferred choice regardless of what the other players did. Some players attempted to deceive their neighbors about how many other players were truly supporting their preferred choice, and some of those who claimed to unconditionally vote for a specific identifier ended up voting with the group. In this sense, deception was a valid method for trying to induce cooperation as many of the agents using such strategies were still trying to win.

We also observed some malicious actions from the players, for example sometimes players would get tired of playing the game or demoralized and just give up trying to cooperate. There were also some players that stated that they were simply trying to get the game over with as soon as possible and weren't really trying to win. We set up our payment structure to try and prevent this from happening, and luckily this was not a common occurrence. Still, the fact that this happened suggests that even in settings where people have incentives to cooperate, not everyone will do so. A few players expected to see bots in this context and would some try to Turing test the other players to determine whether or not they were human. Some players would also banter with each other throughout the game talking about a wide variety of topics such as the weather or current events; this also was not common as most of the players were focused on trying to achieve consensus, especially since the amount of time they had to type messages was constrained. While most players were cordial some resorted to insults when they believed other players weren't cooperative. It is unclear what the ultimate impact of this was on the consensus process.

One of the reasons we gave the players unique names was so that they could refer to each other using their names and sign their messages. This is not the same as signed messages in the original formulation of the Byzantine Generals problem (Lamport et al., 1982), since the players could forge each other's signatures. The signatures here are not definitive confirmation that the player did in fact send the message claimed, but would allow players to group players and their votes into ledgers to pass around. While players did not always refer to each other by their names or pass ledgers, they sometimes did. An important example of this was querying their neighbors to try to convince a specific player to go along with the vote. This kind of strategy shows understanding of the networked structure of the game which in early testing we had difficulty conveying to the players. Overall, the full text messages allowed us to observe a much richer array of behavior then simply having the players click buttons for votes. Table 2.4 shows examples of the types of messages mentioned here.

Strategy	Player Message
Alphabetical	Lets vote for the name thats higher in the alphabet, starting
	with A. Pass it on!
Specific Identifier	We all want the money tell everyone to pick COKUD!!!
Unconditional / Hostage	Alright to avoid confusion any further I will vote on Bexoh
Taking	no matter what it will be my final vote and we should work
	to get that to be the worker we all decide on
Deception	We need to be united. All other members are going for
	FAHIJ. The bonus is the samedont let us drag this please.
	(This message was sent in round 2 and the group was not
	close to consensus and the player was sent messages that
	were not FAHIJ in the previous round.)
Giving Up	I guess we will have to be happy with what we get, since no
	one will agree on anything.
Low Effort	Let's pick one and get this over with.
Ledger	Suggest we share all the candidate names and pick the first
	name in alphabetic order. Don't know how many names
	there are total, so propagate the message out, add to the
	list if you get new names.
	Names: BESAM BEXOH BUMAF GIGOX HITEJ KOSOB
	PADEB PESAM PIQEZ QOMAP
Mentioning a specific	Ok great! User OSIB is now trying to back out, I think?
player	What the heck! I'll try to convince them otherwise.
Banter	you crack me up, IWUQ XD
Turing Test	GIGOX for the love of god. I'd swear some of you were bots
	but even bots could use context clues and switch.
Insults	You are an idiot. you will mess this up for everyone.

Table 2.4

2.4 Analysis

2.4.1 Main Regressions

To account for the possibility that different structural factors in addition to the fraction of odd vertices influences the consensus process we adjust for the graph's diameter, average path length, transitivity, and the fraction edges that are shortcuts. We define an edge to be a shortcut if when the edge is dropped the shortest path between the head and tail vertex is greater than two. Watts and Strogatz (1998) found that shortcuts were responsible for some of the interesting properties of Watts-Strogatz graphs. The diameter shows the worst scenario for perfect message passing (assuming all agents pass all of the information they receive, which real players do not do). However, the average path speaks to the average distance between players. Given that there are only 10 rounds, message passing on a graph with lower diameter and lower average path length is likely easier than one with relatively higher diameter or average path length. Transitivity could suggest the potential for feedback in the information from messages. Since all of the ties are undirected it is possible for there to be feedback on a cycle size of two, but feedback in larger size cycles has more potential to obfuscated to the players. Although the graphs for each level of odd vertices was drawn from the same distribution, there is still the possibility for random variation on all of these factors. Unfortunately for various reasons such as random disconnections, or player idleness the structure of the graph is not guaranteed to be the same across the duration of the game. To account for this, we run regressions considering structural variables at round 1, round 10 as well as the average of those structural variables across the 10 rounds. This can help determine whether initial conditions, final conditions or average conditions are more relevant for consensus. We also parameterize the treatment of the initial fraction of odd vertices in two ways, as dummies and as a continuous variable. Table 2.5 shows the regression on final standard deviation for average values of the structural variables, when Dummies are used for Fraction of Odd Vertices. In this regression only the coefficient for Fraction of Odd Vertices = 0.2 is statistically significant at the 5% level. None of the dummies for skins are statistically significant. In Table 2.6, instead of dummies for the skins we use the four dimensions of each of the skins: Complexity, Familiarity, Stakes and Emotionally Charged, but Fraction Odd is still a dummy and the structural variables are averages. None of the skin dimensions are statistically significant. As before, only Fraction of Odd Vertices = 0.2 is statistically significant tat the 5% level. Table 2.7 is the same type of model as Table 2.5, except that this time the outcome of interest is win rate not discrete standard deviation. In this case, only Fraction Odd = 0.2 is statistically significant at the 5% level. Table 2.8 is the same type of model as Table 2.6 when looking at the win rate and in this model once again, Fraction Odd = 0.2 is the only coefficient significant at the 5% level. In Tables 2.9 through 2.12 show the same type of models for average structural controls but in these models Fraction of Odd Vertices is a continuous variable instead of dummies. The results are broadly similar to treating Fraction of Odd Vertices as a dummy variable. Tables 2.13 through 2.20 show the series of regressions but with structural controls taken from the first round, while Tables 2.21 through 2.29 show the regressions with structural controls from round 10. Across both round 1 models and round 10 models the coefficient for fraction of odd vertices was always statistically significant. In the round 1 models the fraction of odd coefficient was the only coefficient that was statistically significant at the 5% level. In the round 10 models average path length was also statistically significant at the 5% level. These results suggest that higher average path length is associated with higher final standard deviation and lower probability of winning. The signs of the coefficients for these variables were consistent across models, suggesting that these effects are robust to changes over time.

Dep. Variable:	final_s		R-squa	red:	0	.246
Model:	OLS	Adj. R-squared:			d: 0.181	
Method:	Least Sq	uares	F-statis	stic:	3	.844
Date:	Mon, 07 M	ar 2022	Prob (I	F-statis	tic): 3.5	0e-06
Time:	22:57:	37	Log-Lil	kelihooo	d: 47	7.812
No. Observations:	202		AIC:		-6	51.62
Df Residuals:	185		BIC:		-5	5.383
Df Model:	16					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.1996	0.323	-0.618	0.537	-0.833	0.434
skin: fire	-0.0145	0.077	-0.189	0.850	-0.165	0.136
skin: generals	-0.0522	0.076	-0.690	0.490	-0.200	0.096
skin: hiring	0.0688	0.071	0.969	0.332	-0.070	0.208
skin: mascot	-0.0160	0.076	-0.210	0.834	-0.165	0.133
skin: olympics	-0.0187	0.067	-0.279	0.780	-0.151	0.113
skin: orchestra	0.0648	0.071	0.908	0.364	-0.075	0.205
skin: plant	0.0517	0.069	0.750	0.453	-0.083	0.187
skin: restaurant	0.0522	0.077	0.679	0.497	-0.098	0.203
skin: space	0.0065	0.073	0.089	0.929	-0.136	0.150
Fraction Odd 0.2	-0.1102	0.036	-3.076	0.002	-0.180	-0.040
Fraction Odd 0.5	-0.0426	0.035	-1.216	0.224	-0.111	0.026
$frac_shortcut_avg$	0.0184	0.313	0.059	0.953	-0.595	0.632
diameter avg	-0.0027	0.040	-0.066	0.947	-0.082	0.076
avg_path_length_avg	0.2567	0.176	1.460	0.144	-0.088	0.601
transitivity_avg	-0.0875	0.740	-0.118	0.906	-1.538	1.363
$\operatorname{count_avg}^-$	0.0048	0.007	0.644	0.520	-0.010	0.019
Omnibus:	22.116	Durbi	n-Watso	on:	2.072	
Prob(Omnibus): 0.000	Jarqu	e-Bera (JB):	18.346	
Skew:	-0.647	Prob(JB):		0.000104	
Kurtosis:	2.288	Cond.	,		560.	

Table 2.5

						_
Dep. Variable:	final_sto		-squared		0.226	
Model:	OLS		dj. R-se		0.181	
Method:	Least Squa	res F -	statistic	::	5.159	
Date:	Aon, 07 Mar	2022 Pi	rob (F-s	tatistic):	4.49e-07	
Time:	22:57:37	Le Le	og-Likel	ihood:	45.082	
No. Observations:	202	A	IC:		-66.16	
Df Residuals:	190	B	IC:		-26.47	
Df Model:	11					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.1909	0.326	-0.586	0.558	-0.829	0.448
Fraction Odd 0.2	-0.1091	0.035	-3.116	0.002	-0.178	-0.040
Fraction Odd 0.5	-0.0399	0.035	-1.143	0.253	-0.108	0.029
frac shortcut avg	0.0682	0.287	0.238	0.812	-0.494	0.631
diameter_avg	-0.0043	0.039	-0.111	0.911	-0.081	0.072
avg_path_length_avg	0.2619	0.174	1.509	0.131	-0.078	0.602
transitivity_avg	-0.0360	0.669	-0.054	0.957	-1.346	1.274
$\operatorname{count}_{\operatorname{avg}}$	0.0051	0.007	0.712	0.477	-0.009	0.019
Complex	-3.638e-05	0.000	-0.356	0.722	-0.000	0.000
Familiar	1.032e-05	2.18e-05	0.473	0.636	-3.25e-05	5.31e-05
Stakes	1.667 e-05	8.16e-05	0.204	0.838	-0.000	0.000
$Emotionally_Charged$	-1.762e-05	3.14e-05	-0.561	0.575	-7.92e-05	4.39e-05
Omnibus:	25.071	Durbin-V	Vatson:	2.0	005	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque-B	era (JB): 19.	116	
Skew:	-0.648	Prob(JB):	7.06	e-05	
Kurtosis:	2.230	Cond. N	0.	9.636	e+04	

Table 2.6

Dep. Variable:	win		R-square	d:	0.24	3
Model:	OLS		Adj. R-squared:		0.177	
Method:	Least Squa	res	F-statisti	c:	2.81	9
Date: M	Ion, 07 Mar	2022	Prob (F-s	statistic):	: 0.0004	415
Time:	22:57:37		Log-Likel	ihood:	-76.3	52
No. Observations:	202		AIC:		186.	.7
Df Residuals:	185		BIC:		242.	.9
Df Model:	16					
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975
Intercept	1.3860	0.714	1.943	0.052	-0.012	2.784
skin: fire	-0.0350	0.139	-0.251	0.802	-0.308	0.238
skin: generals	0.0988	0.148	0.669	0.503	-0.191	0.388
skin: hiring	-0.1271	0.129	-0.985	0.325	-0.380	0.126
skin: mascot	-0.0054	0.144	-0.038	0.970	-0.287	0.276
skin: olympics	-0.1043	0.118	-0.884	0.377	-0.336	0.127
skin: orchestra	-0.0699	0.126	-0.554	0.579	-0.317	0.177
skin: plant	-0.0930	0.126	-0.737	0.461	-0.341	0.154
skin: restaurant	-0.0195	0.136	-0.144	0.886	-0.285	0.246
skin: space	0.0045	0.132	0.034	0.973	-0.255	0.264
Fraction Odd 0.2	0.1802	0.064	2.795	0.005	0.054	0.307
Fraction Odd 0.5	0.0442	0.063	0.701	0.483	-0.079	0.168
frac shortcut avg	-0.0838	0.759	-0.110	0.912	-1.572	1.405
diameter_avg	-5.928e-05	0.074	-0.001	0.999	-0.146	0.146
avg_path_length_avg	-0.5738	0.349	-1.643	0.100	-1.258	0.111
transitivity_avg	0.3152	1.870	0.169	0.866	-3.350	3.980
$\operatorname{count_avg}^-$	6.418e-06	0.015	0.000	1.000	-0.030	0.030
Omnibus:	26.800	Durbi	n-Watson	: 2.0	036	
Prob(Omnibus)	: 0.000	Jarque	e-Bera (Jl	B): 34.	510	
Skew:	1.012	Prob(J	IB):	3.21	le-08	
Kurtosis:	3.011	Cond.	No.	50	60.	

Table 2.7

					_
win	\mathbf{R}	-squared	1 :	0.224	
OLS	A	dj. R-se	quared:	0.180	
Least Squa	res F -	statisti	C:	4.077	
Aon, 07 Mar	2022 Pi	rob (F-s	statistic):	2.23e-05	
22:57:37	Lo Lo	og-Likel	ihood:	-78.776	
202	A	IC:		181.6	
190	B	IC:		221.3	
11					
coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
1.3858	0.705	1.965	0.049	0.004	2.768
0.1765	0.064	2.762	0.006	0.051	0.302
0.0408	0.063	0.652	0.514	-0.082	0.163
-0.1738	0.673	-0.258	0.796	-1.494	1.146
-0.0007	0.070	-0.010	0.992	-0.138	0.137
-0.6276	0.336	-1.868	0.062	-1.286	0.031
0.1897	1.645	0.115	0.908	-3.035	3.415
0.0026	0.014	0.182	0.856	-0.026	0.031
0.0002	0.000	0.756	0.450	-0.000	0.001
8.568e-06	4e-05	0.214	0.830	-6.98e-05	8.69e-05
-8.015e-05	0.000	-0.511	0.610	-0.000	0.000
-5.944e-07	5.83e-05	-0.010	0.992	-0.000	0.000
29.383	Durbin-V	Vatson:	1.9	77	
: 0.000	Jarque-B	era (JB	38. 8	860	
1.074	Prob(JB)):	3.64	e-09	
3.059	Cond. N	0.	9.63€	e+04	
	$\begin{array}{c} \text{OLS} \\ \text{Least Squa} \\ \text{Mon, 07 Mar} \\ 22:57:37 \\ 202 \\ 190 \\ 11 \\ \hline \\ $	OLS Additional state strength Least Squares F- Mon, 07 Mar 2022 Product strength 22:57:37 Loc 202 202 Additional strength 190 Bditional strength 111 Coef std err 1.3858 0.705 0.1765 0.064 0.0408 0.063 -0.1738 0.673 -0.0007 0.070 -0.6276 0.336 0.1897 1.645 0.0026 0.014 0.0002 0.000 8.568e-06 4e-05 -8.015e-05 0.000 -5.944e-07 5.83e-05 29.383 Durbin-V 1.074 Prob(JB)	OLS Adj. R-so Least Squares F -statistic Mon, 07 Mar 2022 $Prob$ (F-s 22:57:37 Log -Likel 202 AIC : 190 BIC : 11 $coef$ $std err$ z 1.3858 0.705 1.965 0.1765 0.064 2.762 0.0408 0.063 0.652 -0.1738 0.673 -0.258 -0.0007 0.070 -0.010 -0.6276 0.336 -1.868 0.1897 1.645 0.115 0.0026 0.014 0.182 0.0002 0.000 0.756 $8.568e-06$ $4e-05$ 0.214 $-8.015e-05$ 0.000 -0.511 $-5.944e-07$ $5.83e-05$ -0.010 29.383 Durbin-Watson: 0.000 1.074 Prob(JB): $Jarque-Bera$ (JB	OLSAdj. R-squared: East SquaresMon, 07 Mar 2022 \mathbf{F} -statistic: $22:57:37$ 202 \mathbf{AIC} : 190 202 \mathbf{AIC} : 11 190 \mathbf{BIC} : 11 \mathbf{coef} \mathbf{std} err \mathbf{z} $\mathbf{P} > \mathbf{z} $ 1.3858 0.705 1.965 0.049 0.1765 0.064 2.762 0.006 0.0408 0.063 0.652 0.514 -0.1738 0.673 -0.258 0.796 -0.0007 0.070 -0.010 0.992 -0.6276 0.336 -1.868 0.062 0.1897 1.645 0.115 0.908 0.0026 0.014 0.182 0.856 0.0002 0.000 0.756 0.450 $8.568e-06$ $4e-05$ 0.214 0.830 $-8.015e-05$ 0.000 -0.511 0.610 $-5.944e-07$ $5.83e-05$ -0.010 0.992 29.383 $\mathbf{Durbin-Watson:}$ 1.9 1.074 $\mathbf{Prob}(JB)$: 3.644	OLSAdj. R-squared:0.180Least Squares \mathbf{F} -statistic:4.077Mon, 07 Mar 2022 \mathbf{Prob} (\mathbf{F} -statistic):2.23e-0522:57:37 \mathbf{Log} -Likelihood:-78.776202 \mathbf{AIC} :181.6190 \mathbf{BIC} :221.311 \mathbf{coef} \mathbf{std} err \mathbf{z} $\mathbf{P} > \mathbf{z} $ $[0.025$ 1.38580.7051.9650.0490.04080.0630.6520.5140.04080.0630.6520.514-0.0707-0.0100.992-0.138-0.62760.336-1.8680.062-1.2860.18971.6450.1150.908-3.0350.00260.0140.1820.856-0.0260.00020.000-0.5110.610-0.000 $\mathbf{s.568e-06}$ $4e$ -050.2140.830-6.98e-05-8.015e-050.000-0.5110.610-0.00029.383 $\mathbf{Durbin-Watson:}$ 1.977:0.000 $\mathbf{Jarque-Bera}$ (\mathbf{JB}): 38.860 1.074 $\mathbf{Prob}(\mathbf{JB}$): $\mathbf{3.64e-09}$

Table 2.8

Dep. Variable:	final s	std	R-squa	red:	0	.246	
Model:	OLS		Adj. R-squared:		d: 0	: 0.185	
Method:	Least Squ	uares	F-stati	stic:	4	4.079	
Date: M	lon, 07 M		Prob (F-statis	tic): 2.0	2e-06	
Time:	22:57:	37	•	kelihood	,	7.719	
No. Observations:	202		AIC:		-6	3.44	
Df Residuals:	186		BIC:		-1	0.51	
Df Model:	15						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.3326	0.325	-1.022	0.307	-0.970	0.305	
skin: fire	-0.0139	0.076	-0.182	0.855	-0.163	0.136	
skin: generals	-0.0522	0.075	-0.694	0.488	-0.200	0.095	
skin: hiring	0.0690	0.071	0.976	0.329	-0.070	0.208	
skin: mascot	-0.0162	0.076	-0.213	0.831	-0.165	0.132	
skin: olympics	-0.0189	0.067	-0.282	0.778	-0.150	0.113	
skin: orchestra	0.0652	0.071	0.913	0.361	-0.075	0.205	
skin: plant	0.0519	0.069	0.754	0.451	-0.083	0.187	
skin: restaurant	0.0517	0.076	0.676	0.499	-0.098	0.202	
skin: space	0.0069	0.073	0.095	0.924	-0.136	0.150	
$frac_shortcut_avg$	0.0132	0.315	0.042	0.967	-0.605	0.631	
$diameter_avg$	-0.0023	0.040	-0.057	0.954	-0.081	0.076	
avg_path_length_avg	0.2565	0.175	1.462	0.144	-0.087	0.600	
$transitivity_avg$	-0.1027	0.748	-0.137	0.891	-1.568	1.363	
$\operatorname{count}_{\operatorname{avg}}$	0.0044	0.007	0.603	0.547	-0.010	0.019	
Fraction Odd	0.1835	0.059	3.085	0.002	0.067	0.300	
Omnibus:	22.616	Durbi	n-Watso	on:	2.071		
$\operatorname{Prob}(\operatorname{Omnibus})$	0.000	Jarqu	e-Bera	(JB):	18.438		
Skew:	-0.646	$\operatorname{Prob}($	JB):		9.91e-05		
Kurtosis:	2.276	Cond.	No.		556.		

Table 2.9

Den Verichler	final at	D		1.	0.995	-
Dep. Variable:	final_sto		-squared		0.225	
Model:	OLS		dj. R-sc		0.184	
Method:	Least Squa		statistic		5.623	
	fon, 07 Mar		· ·	tatistic):		
Time:	22:57:37	' Le	og-Likel	ihood:	44.959	
No. Observations:	202	\mathbf{A}	IC:		-67.92	
Df Residuals:	191	B	IC:		-31.53	
Df Model:	10					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.3196	0.326	-0.981	0.327	-0.958	0.319
${ m frac} { m ~shortcut} { m ~avg}$	0.0623	0.290	0.215	0.830	-0.506	0.631
diameter avg	-0.0039	0.039	-0.100	0.920	-0.080	0.072
avg path length avg	0.2616	0.173	1.510	0.131	-0.078	0.601
transitivity avg	-0.0537	0.679	-0.079	0.937	-1.384	1.277
count avg	0.0047	0.007	0.660	0.509	-0.009	0.019
Complex	-3.68e-05	0.000	-0.361	0.718	-0.000	0.000
Familiar	1.007 e-05	2.16e-05	0.465	0.642	-3.24e-05	5.25e-05
Stakes	1.675e-05	8.15e-05	0.206	0.837	-0.000	0.000
Emotionally Charged	-1.726e-05	3.11e-05	-0.555	0.579	-7.82e-05	4.37e-05
$\mathbf{Fraction} \ \mathbf{Odd}$	0.1816	0.058	3.126	0.002	0.068	0.295
Omnibus:	25.985	Durbin-V	Vatson:	2.0)03	
Prob(Omnibus)	0.000	Jarque-B	era (JB): 19.	161	
Skew:	-0.643	Prob(JB):	6.91	e-05	
Kurtosis:	2.211	Cond. N		9.56	e+04	

Table 2.10

Dep. Variable:	win		R-squa	red:	0	.240	
Model:	OLS		Adj. R-squared:		d: 0	0.179	
Method:	Least Squ	iares	F -statis	stic:	2	2.955	
Date: M	on, 07 Ma	ar 2022	Prob (1	F-statis	tic): 0.0	00307	
Time:	22:57:3	37	Log-Lik	celihood	l: -7	6.716	
No. Observations:	202		AIC:		1	85.4	
Df Residuals:	186		BIC:		2	38.4	
Df Model:	15						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	1.5752	0.723	2.177	0.029	0.157	2.993	
skin: fire	-0.0372	0.139	-0.268	0.789	-0.310	0.235	
skin: generals	0.0990	0.147	0.672	0.501	-0.190	0.388	
skin: hiring	-0.1280	0.129	-0.995	0.320	-0.380	0.124	
skin: mascot	-0.0048	0.143	-0.033	0.973	-0.285	0.276	
skin: olympics	-0.1036	0.119	-0.871	0.384	-0.337	0.130	
skin: orchestra	-0.0712	0.128	-0.558	0.577	-0.321	0.179	
skin: plant	-0.0936	0.126	-0.743	0.457	-0.341	0.153	
skin: restaurant	-0.0178	0.135	-0.131	0.895	-0.283	0.247	
skin: space	0.0031	0.134	0.023	0.982	-0.260	0.266	
frac_shortcut_avg	-0.0645	0.772	-0.084	0.933	-1.578	1.449	
diameter_avg	-0.0014	0.074	-0.019	0.985	-0.147	0.145	
avg_path_length_avg	-0.5733	0.348	-1.646	0.100	-1.256	0.109	
$transitivity_avg$	0.3710	1.908	0.194	0.846	-3.368	4.110	
$\operatorname{count}_{\operatorname{avg}}$	0.0011	0.015	0.075	0.940	-0.029	0.031	
Fraction Odd	-0.2997	0.107	-2.804	0.005	-0.509	-0.090	
Omnibus:	26.359	Durbi	n-Watso	on:	2.027		
$\operatorname{Prob}(\operatorname{Omnibus})$	0.000	Jarqu	e-Bera ((JB):	33.893		
Skew:	1.003	Prob(JB):		4.37e-08		
Kurtosis:	2.953	Cond	No.		556.		

Table 2.11

Dep. Variable:	win	F	R-squared	l:	0.222	_
Model:	OLS		dj. R-sq		0.181	
Method:	Least Squa		-statistic	•	4.417	
Date: N	Ion, 07 Mar	2022 F	rob (F-s	tatistic)	: 1.36e-05	
Time:	22:57:38	S L	og-Likeli	hood:	-79.157	
No. Observations:	202	A	IC:		180.3	
Df Residuals:	191	E	BIC:		216.7	
Df Model:	10					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.5670	0.708	2.215	0.027	0.180	2.954
frac shortcut avg	-0.1547	0.687	-0.225	0.822	-1.501	1.192
diameter avg	-0.0021	0.070	-0.030	0.976	-0.140	0.136
avg_path_length_avg	-0.6267	0.335	-1.872	0.061	-1.283	0.030
${ m transitivity_avg}$	0.2471	1.685	0.147	0.883	-3.055	3.549
$\operatorname{count}_{\operatorname{avg}}$	0.0038	0.014	0.263	0.793	-0.024	0.032
Complex	0.0002	0.000	0.763	0.445	-0.000	0.001
Familiar	9.404 e- 06	3.95e-05	0.238	0.812	-6.81e-05	8.69e-05
Stakes	-8.041e-05	0.000	-0.509	0.610	-0.000	0.000
Emotionally_Charged	-1.786e-06	5.78e-05	-0.031	0.975	-0.000	0.000
Fraction Odd	-0.2935	0.106	-2.771	0.006	-0.501	-0.086
Omnibus:	28.924	Durbin-	Watson:	1.9	968	
Prob(Omnibus)	0.000	Jarque-I	Bera (JB): 38.	229	
Skew:	1.066	Prob(JE	B):	5.00)e-09	
Kurtosis:	2.996	Cond. N	lo.	9.56	e+04	

Table 2.12

Dep. Variable:	final_	std	R-squ	ared:		0.239
Model:	OL	\mathbf{S}	Adj. 1	R-square	ed:	0.173
Method:	Least So	quares	F-stat	istic:		3.560
Date:	Mon, $07 N$	far 2022	Prob	(F-statis	stic): 1	l.33e-05
Time:	23:00	:21	$\operatorname{Log-L}$	ikelihoo	d:	46.865
No. Observations:	202	2	AIC:			-59.73
Df Residuals:	185	5	BIC:			-3.490
Df Model:	16					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.2695	0.487	-0.554	0.580	-1.224	0.685
skin: fire	-0.0231	0.077	-0.298	0.766	-0.175	0.129
skin: generals	-0.0645	0.075	-0.854	0.393	-0.212	0.083
skin: hiring	0.0764	0.077	0.992	0.321	-0.075	0.227
skin: mascot	-0.0289	0.076	-0.380	0.704	-0.178	0.120
skin: olympics	-0.0126	0.069	-0.181	0.856	-0.149	0.123
skin: orchestra	0.0564	0.071	0.792	0.428	-0.083	0.196
skin: plant	0.0514	0.071	0.721	0.471	-0.088	0.191
skin: restaurant	0.0580	0.079	0.732	0.464	-0.097	0.213
skin: space	0.0014	0.074	0.019	0.985	-0.143	0.146
Fraction Odd 0.2	-0.1139	0.038	-2.997	0.003	-0.188	-0.039
Fraction Odd 0.5	-0.0486	0.036	-1.354	0.176	-0.119	0.022
$frac_shortcut_1$	-0.0422	0.465	-0.091	0.928	-0.953	0.869
diameter_1	-0.0172	0.042	-0.411	0.681	-0.099	0.065
avg_path_length_1	0.3770	0.389	0.968	0.333	-0.386	1.140
transitivity_1	-0.1660	1.224	-0.136	0.892	-2.566	2.234
count_1	0.0012	0.019	0.064	0.949	-0.036	0.038
Omnibus:	21.009) Durb	oin-Wat	son:	2.099	
Prob(Omnibus	s): 0.000	-	ue-Bera	(JB):	19.728	
Skew:	-0.696	i Prob	(JB):		5.20e-0	5
Kurtosis:	2.363	Cond	l. No.		839.	

Table 2.13

				_		_
Dep. Variable:	final_st		R-square		0.215	
Model:	OLS Adj. R-sq			0.169		
Method:	Least Squa	ares I	F-statist	ic:	4.666	
Date:	Mon, 07 Mai	r 2022 🛛 🛛	Prob (F-	statistic): 2.65e-06	5
Time:	23:00:21	1 I	log-Like	lihood:	43.670	
No. Observations:	202	A	AIC:		-63.34	
Df Residuals:	190	I	BIC:		-23.64	
Df Model:	11					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.1276	0.447	-0.285	0.775	-1.003	0.748
Fraction Odd 0.2	-0.1140	0.037	-3.111	0.002	-0.186	-0.042
Fraction Odd 0.5	-0.0465	0.036	-1.304	0.192	-0.116	0.023
frac shortcut 1	-0.0130	0.422	-0.031	0.975	-0.840	0.814
diameter 1	-0.0093	0.040	-0.231	0.817	-0.088	0.070
avg path length 1	0.2769	0.345	0.802	0.422	-0.400	0.953
transitivity 1	-0.1723	1.094	-0.158	0.875	-2.316	1.971
count 1	0.0047	0.017	0.279	0.780	-0.028	0.038
Complex	-4.769e-05	0.000	-0.469	0.639	-0.000	0.000
Familiar	1.635e-05	2.15e-05	0.760	0.447	-2.58e-05	5.85e-05
Stakes	3.093e-05	8.03e-05	0.385	0.700	-0.000	0.000
$Emotionally_Charged$	-2.238e-05	3.02e-05	-0.741	0.459	-8.16e-05	3.68e-05
Omnibus:	23.205	Durbin-	Watson	: 2	.034	
Prob(Omnibus): 0.000	Jarque-	Bera (JI	B): 20).493	
Skew:	-0.699	Prob(JI	· ·	,	5e-05	
Kurtosis:	2.306	Cond. 1	,	1.3	$9\mathrm{e}{+}05$	

Table 2.14

Dep. Variable:	wi	n	R-squ	ared:		0.230
Model:	OL	S	Adj.	R-squar	ed:	0.163
Method:	Least S	quares	F-stat	tistic:		2.458
Date:	Mon, 07 N	/ar 2022	\mathbf{Prob}	(F-stati	stic):	0.00211
Time:	23:00):21		ikelihoo	,	-78.080
No. Observations:	20	2	AIC:			190.2
Df Residuals:	18	5	BIC:			246.4
Df Model:	16	5				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.4977	0.957	1.564	0.118	-0.379	3.374
skin: fire	-0.0182	0.141	-0.129	0.897	-0.295	0.258
skin: generals	0.1337	0.146	0.917	0.359	-0.152	0.419
skin: hiring	-0.1443	0.143	-1.006	0.314	-0.425	0.137
skin: mascot	0.0266	0.146	0.182	0.855	-0.259	0.313
skin: olympics	-0.1099	0.126	-0.869	0.385	-0.358	0.138
skin: orchestra	-0.0438	0.125	-0.349	0.727	-0.289	0.202
skin: plant	-0.0855	0.132	-0.646	0.518	-0.345	0.174
skin: restaurant	-0.0273	0.142	-0.192	0.848	-0.307	0.252
skin: space	0.0192	0.137	0.140	0.888	-0.249	0.287
Fraction Odd 0.2	0.1958	0.070	2.803	0.005	0.059	0.333
Fraction Odd 0.5	0.0580	0.065	0.896	0.370	-0.069	0.185
$frac_shortcut_1$	0.1090	1.051	0.104	0.917	-1.950	2.168
diameter_1	0.0004	0.075	0.006	0.996	-0.146	0.147
avg_path_length_1	-0.7625	0.808	-0.944	0.345	-2.345	0.820
transitivity_1	0.4693	2.834	0.166	0.868	-5.085	6.023
count_1	0.0056	0.041	0.137	0.891	-0.074	0.085
Omnibus:	29.74	7 Durb	oin-Wat	son:	2.066	
Prob(Omnibus	s): 0.000	Jarq	ue-Bera	(JB):	39.432	
Skew:	1.081	Prob	(JB):		2.74e-0	9
Kurtosis:	3.083		l. No.		839.	

Table 2.15

Dep. Variable:winR-squared:0.2Model:OLSAdj. R-squared:0.1Method:Least SquaresF-statistic:3.3	.57
Method: Least Squares F-statistic: 3.3	
1 · · · · · · · · · · · · · · · · · · ·	01
	,91
Date: Mon, 07 Mar 2022 Prob (F-statistic): 0.00	0263
Time: 23:00:21 Log-Likelihood: -81.	521
No. Observations: 202 AIC: 18	7.0
Df Residuals: 190 BIC: 22	3.7
Df Model: 11	
${f coef} {f std\ err} {f z} P\!>\! {f z} [0.02]$	5 0.975]
Intercept 1.2657 0.902 1.403 0.161 -0.503	3.034
Fraction Odd 0.2 0.1968 0.068 2.874 0.004 0.063	0.331
Fraction Odd 0.5 0.0556 0.064 0.872 0.383 -0.069	0.181
frac_shortcut_1 0.0420 0.916 0.046 0.963 -1.754	1.838
diameter_1 -0.0253 0.070 -0.362 0.717 -0.162	2 0.112
avg_path_length_1 -0.6007 0.701 -0.857 0.391 -1.975	6 0.773
transitivity_1 0.4256 2.435 0.175 0.861 -4.347	5.198
count_1 0.0017 0.035 0.049 0.961 -0.068	8 0.071
Complex 0.0002 0.000 0.900 0.368 -0.000	0.001
Familiar -6.069e-06 3.97e-05 -0.153 0.879 -8.39e-06	05 7.18e-05
Stakes -0.0001 0.000 -0.733 0.464 -0.000	0.000
Emotionally_Charged 5.818e-06 5.48e-05 0.106 0.916 -0.000	0.000
Omnibus: 32.489 Durbin-Watson: 2.000	
Prob(Omnibus): 0.000 Jarque-Bera (JB): 44.435	
Skew: 1.148 Prob(JB): 2.24e-10	
Kurtosis: 3.095 Cond. No. 1.39e+05	

Table 2.16

Dep. Variable:	final_	_std	R-squ	ared:		0.239
Model:	OL	S	Adj. 1	R-squar	ed:	0.178
Method:	Least S	quares	F-stat	tistic:		3.816
Date:	Mon, 07 M	Aar 2022	Prob	(F-statis	stic):	6.59e-06
Time:	23:00):22	Log-L	ikelihoo	d:	46.824
No. Observations:	20	2	AIC:			-61.65
Df Residuals:	18	6	BIC:			-8.716
Df Model:	15	5				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.4169	0.497	-0.839	0.401	-1.390	0.556
skin: fire	-0.0227	0.077	-0.295	0.768	-0.173	0.128
skin: generals	-0.0647	0.075	-0.861	0.389	-0.212	0.082
skin: hiring	0.0764	0.077	0.996	0.319	-0.074	0.227
skin: mascot	-0.0293	0.076	-0.387	0.699	-0.178	0.119
skin: olympics	-0.0127	0.069	-0.183	0.855	-0.148	0.123
skin: orchestra	0.0565	0.071	0.794	0.427	-0.083	0.196
skin: plant	0.0515	0.071	0.725	0.469	-0.088	0.191
skin: restaurant	0.0577	0.079	0.733	0.464	-0.097	0.212
skin: space	0.0015	0.074	0.020	0.984	-0.143	0.146
$frac_shortcut_1$	-0.0437	0.464	-0.094	0.925	-0.954	0.866
diameter 1	-0.0175	0.042	-0.420	0.674	-0.099	0.064
$avg_path_length_1$	0.3807	0.385	0.988	0.323	-0.375	1.136
transitivity 1	-0.1747	1.220	-0.143	0.886	-2.566	2.217
count_1	0.0009	0.019	0.048	0.961	-0.036	0.038
Fraction Odd	0.1897	0.063	3.006	0.003	0.066	0.313
Omnibus:	21.16	5 Durb	oin-Wat	son:	2.099	
$\operatorname{Prob}(\operatorname{Omnibu}$	s): 0.000) Jarqu	ue-Bera	(JB):	19.754	L
Skew:	-0.69	5 Prob	(JB):		5.13e-0	5
Kurtosis:	2.358	3 Cond	l. No.		841.	

Table 2.17

Dep. Variable:	final_st	d 1	R-square	d:	0.214	
Model:	OLS	L	Adj. R-s	quared:	0.173	
Method:	Least Squa	ares]	F-statisti	c:	5.137	
Date:	Mon, 07 Mai	c 2022 – I	Prob (F-	$\operatorname{statistic})$: 1.20e-0	6
Time:	23:00:21	1]	Log-Like	lihood:	43.606	
No. Observations:	202	L	AIC:		-65.21	
Df Residuals:	191]	BIC:		-28.82	
Df Model:	10					
	coef	std err	z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.2738	0.452	-0.606	0.545	-1.160	0.612
frac shortcut 1	-0.0148	0.423	-0.035	0.972	-0.845	0.815
diameter_1	-0.0096	0.040	-0.240	0.811	-0.088	0.069
$avg_path_length_1$	0.2812	0.342	0.821	0.412	-0.390	0.952
$transitivity_1$	-0.1833	1.095	-0.167	0.867	-2.330	1.963
count_1	0.0043	0.017	0.259	0.795	-0.028	0.037
Complex	-4.785e-05	0.000	-0.472	0.637	-0.000	0.000
Familiar	1.627 e-05	2.14e-05	0.762	0.446	-2.56e-05	5.81e-05
Stakes	3.092e-05	8.01e-05	0.386	0.699	-0.000	0.000
Emotionally_Charged	-2.21e-05	2.99e-05	-0.738	0.460	-8.08e-05	3.66e-05
Fraction Odd	0.1898	0.061	3.119	0.002	0.071	0.309
Omnibus:	23.505	Durbin	-Watson:	2.	033	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque-	Bera (JI	3): 20	.462	
\mathbf{Skew} :	-0.696	Prob(JI	B):	3.60)e-05	
Kurtosis:	2.296	Cond.	No.	1.39	$e{+}05$	

Table 2.18

Dep. Variable:	wi	n	R-sqı	ared:		0.228
Model:	OL	S	Adj.	R-squar	ed:	0.165
Method:	Least S	quares	F-sta	tistic:		2.599
Date:	Mon, 07 M	Aar 2022	Prob	(F-stati	stic):	0.00144
Time:	23:00):22	Log-I	Likelihoo	od:	-78.351
No. Observations:	20	2	AIC:			188.7
Df Residuals:	18	6	BIC:			241.6
Df Model:	15	5				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975
Intercept	1.7374	0.979	1.774	0.076	-0.182	3.657
skin: fire	-0.0201	0.140	-0.143	0.886	-0.295	0.255
skin: generals	0.1346	0.145	0.927	0.354	-0.150	0.419
skin: hiring	-0.1444	0.143	-1.007	0.314	-0.425	0.137
skin: mascot	0.0283	0.145	0.195	0.845	-0.257	0.313
skin: olympics	-0.1095	0.127	-0.861	0.390	-0.359	0.140
skin: orchestra	-0.0440	0.126	-0.348	0.728	-0.291	0.203
skin: plant	-0.0858	0.132	-0.649	0.516	-0.345	0.173
skin: restaurant	-0.0262	0.142	-0.184	0.854	-0.304	0.252
skin: space	0.0188	0.138	0.136	0.892	-0.252	0.289
$frac_shortcut_1$	0.1161	1.062	0.109	0.913	-1.965	2.197
$diameter_1$	0.0017	0.074	0.023	0.982	-0.143	0.146
$avg_path_length_1$	-0.7802	0.804	-0.971	0.332	-2.356	0.795
$transitivity_1$	0.5109	2.860	0.179	0.858	-5.095	6.117
count_1	0.0071	0.040	0.175	0.861	-0.072	0.086
Fraction Odd	-0.3257	0.116	-2.806	0.005	-0.553	-0.098
Omnibus:	29.366	6 Durb	oin-Wat	son:	2.059	
Prob(Omnibus	s): 0.000	Jarqı	ıe-Bera	(JB):	38.884	L
Skew:	1.074	Prob	(JB):	-	3.60e-0	9
Kurtosis:	3.042		Ì. No.		841.	

Table 2.19

Dep. Variable:	win	F	l-square	d:	0.201	
Model:	OLS		dj. R-s		0.159	
Method:	Least Squa	ares F	'-statisti	c:	3.703	
Date:	Mon, 07 Mar	· 2022 F	rob (F-	statistic)	: 0.00014	9
Time:	23:00:22	2 L	og-Like	lihood:	-81.822	2
No. Observations:	202	A	IC:		185.6	
Df Residuals:	191	E	BIC:		222.0	
Df Model:	10					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.5045	0.913	1.647	0.100	-0.286	3.295
frac shortcut 1	0.0493	0.930	0.053	0.958	-1.773	1.872
diameter_1	-0.0241	0.069	-0.349	0.727	-0.159	0.111
$avg_path_length_1$	-0.6184	0.699	-0.885	0.376	-1.989	0.752
${ m transitivity}_1$	0.4702	2.471	0.190	0.849	-4.373	5.313
count_1	0.0033	0.035	0.094	0.925	-0.066	0.072
Complex	0.0002	0.000	0.903	0.367	-0.000	0.001
Familiar	-5.733e-06	3.93e-05	-0.146	0.884	-8.27e-05	7.12e-05
Stakes	-0.0001	0.000	-0.728	0.466	-0.000	0.000
Emotionally_Charged	4.686e-06	5.44e-05	0.086	0.931	-0.000	0.000
Fraction Odd	-0.3273	0.114	-2.877	0.004	-0.550	-0.104
Omnibus:	32.153	Durbin-	Watson	1	.992	
Prob(Omnibus)): 0.000	Jarque-	Bera (JI	3): 43	8.966	
Skew:	1.143	Prob(JE	B):	2.8	4e-10	
Kurtosis:	3.049	Cond. N	lo.	1.39	$9\mathrm{e}{+}05$	

Table 2.20

Dep. Variable:	final_	std	R-squa	ared:	0).255
Model:	OLS	3	Adj. F	{- square	ed: ().191
Method:	Least Sq	uares	F-stati	istic:	4	1.350
Date:	Mon, 07 M	[ar 2022	Prob ((F-statis	stic): 3.2	24e-07
Time:	23:00:	:45	Log-Li	kelihoo	d: 4	9.027
No. Observations:	202		AIC:		-(64.05
Df Residuals:	185		BIC:		-'	7.814
Df Model:	16					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.2953	0.238	-1.241	0.214	-0.762	0.171
skin: fire	-0.0025	0.076	-0.033	0.974	-0.152	0.147
skin: generals	-0.0386	0.075	-0.518	0.604	-0.185	0.107
skin: hiring	0.0670	0.068	0.985	0.325	-0.066	0.200
skin: mascot	-0.0099	0.074	-0.133	0.894	-0.156	0.136
skin: olympics	-0.0232	0.065	-0.357	0.721	-0.151	0.104
skin: orchestra	0.0737	0.069	1.063	0.288	-0.062	0.210
skin: plant	0.0609	0.068	0.891	0.373	-0.073	0.195
skin: restaurant	0.0569	0.074	0.768	0.443	-0.088	0.202
skin: space	0.0090	0.071	0.126	0.899	-0.130	0.148
Fraction Odd 0.2	-0.1108	0.036	-3.089	0.002	-0.181	-0.040
Fraction Odd 0.5	-0.0376	0.035	-1.075	0.282	-0.106	0.031
${ m frac_shortcut_10}$	0.0400	0.194	0.206	0.837	-0.340	0.420
diameter_10	-0.0154	0.033	-0.470	0.638	-0.079	0.049
avg_path_length_10	0.3175	0.134	2.371	0.018	0.055	0.580
${ m transitivity}_10$	0.0051	0.411	0.012	0.990	-0.801	0.811
count_10	0.0034	0.005	0.634	0.526	-0.007	0.014
Omnibus:	22.402	Durbi	n-Wats	on:	2.040	
Prob(Omnibus): 0.000	Jarqu	e-Bera	(JB):	17.352	
Skew:	-0.615	$\operatorname{Prob}($	JB):	-	0.000171	
Kurtosis:	2.259	Cond	No.		501.	

Table 2.21

Dep. Variable:	$final_st$	d I	{- square	ed:	0.235	
Model:	OLS	A	Adj. R-s	quared:	0.191	
Method:	Least Squa	ares F	^r -statisti	ic:	5.713	
Date:	Mon, 07 Mai	2022 F	Prob (F-	$\operatorname{statistic})$: 6.17e-08	3
Time:	23:00:45	5 I	log-Like	lihood:	46.333	
No. Observations:	202	A	AIC:		-68.67	
Df Residuals:	190	I	BIC:		-28.97	
Df Model:	11					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.2672	0.234	-1.142	0.254	-0.726	0.191
Fraction Odd 0.2	-0.1103	0.035	-3.153	0.002	-0.179	-0.042
Fraction Odd 0.5	-0.0352	0.035	-1.013	0.311	-0.103	0.033
frac shortcut 10	0.0817	0.179	0.457	0.648	-0.269	0.433
diameter 10	-0.0148	0.031	-0.471	0.638	-0.076	0.047
$avg_path_length_10$	0.3132	0.130	2.402	0.016	0.058	0.569
$transitivity_{10}$	0.0470	0.366	0.129	0.898	-0.670	0.764
$\operatorname{count}_{10}$	0.0040	0.005	0.778	0.436	-0.006	0.014
$\overline{\text{Complex}}$	-1.604e-05	0.000	-0.156	0.876	-0.000	0.000
Familiar	7.838e-06	2.12e-05	0.370	0.711	-3.36e-05	4.93e-05
Stakes	-5.161e-06	8.25e-05	-0.063	0.950	-0.000	0.000
$Emotionally_Charged$	-1.225e-05	3.19e-05	-0.384	0.701	-7.47e-05	5.02e-05
Omnibus:	25.634	Durbin-	Watson:	1.	976	
Prob(Omnibus)): 0.000	Jarque-	Bera (JI	3): 18	.099	
Skew:	-0.615	Prob(JE	3):	0.00	00117	
Kurtosis:	2.201	Cond. N	No.	8.95	e+04	

Table 2.22

Dep. Variable:	win	-	R-squa	ared:	().252	
Model:	OLS	3	Adj. F	k-square	ed: ().187	
Method:	Least Sq	uares	F-stati	istic:	ç	3.174	
Date:	Mon, 07 M	ar 2022	Prob (F-statis	stic): 8.0	06e-05	
Time:	23:00:	45	Log-Li	kelihoo	d: -7	5.127	
No. Observations:	202		AIC:		1	84.3	
Df Residuals:	185		BIC:		2	240.5	
Df Model:	16						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	1.4733	0.515	2.861	0.004	0.464	2.482	
skin: fire	-0.0571	0.137	-0.417	0.677	-0.326	0.212	
skin: generals	0.0724	0.146	0.496	0.620	-0.214	0.359	
skin: hiring	-0.1223	0.123	-0.994	0.320	-0.363	0.119	
skin: mascot	-0.0143	0.139	-0.103	0.918	-0.287	0.258	
skin: olympics	-0.1004	0.113	-0.892	0.373	-0.321	0.120	
skin: orchestra	-0.0860	0.121	-0.709	0.478	-0.324	0.152	
skin: plant	-0.1097	0.123	-0.892	0.372	-0.351	0.131	
skin: restaurant	-0.0287	0.133	-0.215	0.829	-0.290	0.232	
skin: space	0.0004	0.127	0.003	0.997	-0.248	0.249	
Fraction Odd 0.2	0.1833	0.065	2.840	0.005	0.057	0.310	
Fraction Odd 0.5	0.0333	0.063	0.529	0.597	-0.090	0.157	
${\rm frac_shortcut_10}$	-0.1134	0.460	-0.246	0.805	-1.016	0.789	
$diameter_{10}$	0.0281	0.058	0.483	0.629	-0.086	0.142	
$avg_path_length_10$	-0.6306	0.253	-2.494	0.013	-1.126	-0.135	
$transitivity_{10}$	0.1745	1.064	0.164	0.870	-1.911	2.260	
count_10	-0.0005	0.010	-0.054	0.957	-0.020	0.019	
Omnibus:	24.882	Durb	in-Wats	on:	2.013		
Prob(Omnibus)): 0.000	-	le-Bera	(JB):	31.424		
Skew:	0.966	Prob((JB):		1.50e-07		
Kurtosis:	2.964	Cond	. No.		501.		

Table 2.23

Der Verichte	•	г		1	0.02	
Dep. Variable:	win		k-square		0.23	
Model:	OLS		Adj. R-squared:		0.19	
Method:	Least Squa		`-statisti		4.56	
	Mon, 07 Mai		•	statistic)		
Time:	23:00:45	5 L	og-Like	lihood:	-77.23	34
No. Observations:	202	A	AIC:		178.	5
Df Residuals:	190	E	BIC:		218.2	2
Df Model:	11					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.4112	0.500	2.823	0.005	0.432	2.391
Fraction Odd 0.2	0.1803	0.064	2.830	0.005	0.055	0.305
Fraction Odd 0.5	0.0294	0.062	0.472	0.637	-0.093	0.151
frac shortcut 10	-0.1755	0.415	-0.423	0.672	-0.989	0.638
diameter 10^{-}	0.0253	0.054	0.466	0.641	-0.081	0.132
avg path length 10	-0.6552	0.243	-2.699	0.007	-1.131	-0.179
$\operatorname{transitivity}^{-} 10^{-}$	0.0936	0.939	0.100	0.921	-1.747	1.934
count 10	0.0008	0.010	0.085	0.932	-0.018	0.020
$\overline{\text{Complex}}$	0.0001	0.000	0.567	0.571	-0.000	0.001
Familiar	1.234e-05	3.9e-05	0.317	0.752	-6.4e-05	8.87e-05
Stakes	-4.009e-05	0.000	-0.257	0.797	-0.000	0.000
$Emotionally_Charged$	-1.015e-05	5.81e-05	-0.175	0.861	-0.000	0.000
Omnibus:	27.120	Durbin-	Watson	1.	964	
Prob(Omnibus): 0.000	Jarque-l	Bera (JI	3): 35	.050	
Skew:	1.020	Prob(JE	B):	2.4	5e-08	
Kurtosis:	3.012	Cond. N	,	8.95	e+04	

Table 2.24

Dep. Variable:	final	std	std R-squared:			0.254	
Model:	OLS		Adj. F	R-square	e d: 0.194		
Method:	Least Squares		F-statistic:		4.598		
Date:	Mon, 07 Mar 2022		Prob (F-stati		stic): 1.96e-07		
Time:	23:00:45		Log-Likelihoo		d: 48.836		
No. Observations:	202		AIC:		-65.67		
Df Residuals:	186		BIC:		-	12.74	
Df Model:	15						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.4196	0.241	-1.739	0.082	-0.893	0.053	
skin: fire	-0.0017	0.075	-0.022	0.982	-0.150	0.146	
skin: generals	-0.0389	0.074	-0.524	0.600	-0.184	0.107	
skin: hiring	0.0674	0.068	0.994	0.320	-0.065	0.200	
skin: mascot	-0.0103	0.074	-0.139	0.889	-0.155	0.135	
skin: olympics	-0.0232	0.065	-0.358	0.720	-0.150	0.104	
skin: orchestra	0.0742	0.069	1.067	0.286	-0.062	0.210	
skin: plant	0.0611	0.068	0.896	0.370	-0.073	0.195	
skin: restaurant	0.0564	0.074	0.763	0.445	-0.088	0.201	
skin: space	0.0095	0.071	0.135	0.893	-0.130	0.149	
$frac_shortcut_10$	0.0332	0.193	0.172	0.863	-0.345	0.412	
$diameter_{10}$	-0.0147	0.033	-0.452	0.652	-0.078	0.049	
$avg_path_length_10$	0.3133	0.133	2.358	0.018	0.053	0.574	
${ m transitivity}_10$	-0.0136	0.411	-0.033	0.974	-0.819	0.792	
count_10	0.0031	0.005	0.586	0.558	-0.007	0.014	
Fraction Odd	0.1845	0.060	3.096	0.002	0.068	0.301	
Omnibus:	23.317	Durbi	Durbin-Watson:				
Prob(Omnibus)): 0.000	Jarqu	e-Bera	(JB):	17.571		
Skew:	-0.615	$\operatorname{Prob}($	JB):		0.000153		
Kurtosis:	2.241	Cond	No.		498.		

Table 2.25

Dep. Variable:	final st	d F	-sauare	۰d	0.233		
Model:	$final_std$ OLS		R-squared: Adj. R-squared:		0.233		
Method:	Least Squares		F-statistic:		6.204		
	Mon, 07 Mar 2022		Prob (F-statistic):			8	
Time:	23:00:45		Log-Likelihood:			46.098	
No. Observations:	202		AIC:			-70.20	
Df Residuals:	191 BIC :		BIC:		-33.81		
Df Model:	10						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025	0.975]	
Intercept	-0.3877	0.234	-1.654	0.098	-0.847	0.072	
frac shortcut 10	0.0744	0.178	0.418	0.676	-0.275	0.424	
diameter_10	-0.0140	0.031	-0.447	0.655	-0.075	0.047	
avg_path_length_10	0.3084	0.129	2.386	0.017	0.055	0.562	
${ m transitivity_10}$	0.0263	0.365	0.072	0.943	-0.689	0.742	
count_10	0.0037	0.005	0.723	0.470	-0.006	0.014	
Complex	-1.697e-05	0.000	-0.166	0.868	-0.000	0.000	
Familiar	7.562e-06	2.1e-05	0.360	0.719	-3.36e-05	4.87 e- 05	
Stakes	-4.669e-06	8.24e-05	-0.057	0.955	-0.000	0.000	
${\bf Emotionally_Charged}$	-1.185e-05	3.15e-05	-0.376	0.707	-7.35e-05	4.98e-05	
Fraction Odd	0.1838	0.058	3.160	0.002	0.070	0.298	
Omnibus:	27.185	Durbin-	Watson	1.	975		
Prob (Omnibus): 0.000 Jarque-Bera (JB): 18.257							
Skew:	-0.610	Prob(JB): 0.000109					
Kurtosis:	2.176	Cond. No. 8.89e+04					

Table 2.26

Dep. Variable:	win	n R-squared:		0.248		
Model:	OLS		Adj. F	R-square	ed: 0.187	
Method:	Least Squares		F-statistic:		3.324	
Date:	Mon, 07 Mar 2022		Prob (F-statis		stic): 5.99e-05	
Time:	23:00:45		Log-Likelihoo		od: -75.725	
No. Observations:	202		AIC:		183.4	
Df Residuals:	186		BIC:		2	236.4
Df Model:	15					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.6410	0.524	3.132	0.002	0.614	2.668
skin: fire	-0.0599	0.136	-0.439	0.661	-0.327	0.208
skin: generals	0.0731	0.146	0.503	0.615	-0.212	0.358
skin: hiring	-0.1236	0.122	-1.010	0.312	-0.363	0.116
skin: mascot	-0.0131	0.139	-0.095	0.925	-0.285	0.258
skin: olympics	-0.1005	0.114	-0.885	0.376	-0.323	0.122
skin: orchestra	-0.0875	0.123	-0.712	0.477	-0.328	0.153
skin: plant	-0.1104	0.123	-0.899	0.368	-0.351	0.130
skin: restaurant	-0.0269	0.133	-0.203	0.839	-0.287	0.233
skin: space	-0.0014	0.129	-0.011	0.991	-0.255	0.252
$frac_shortcut_10$	-0.0911	0.459	-0.199	0.843	-0.990	0.808
$diameter_{10}$	0.0258	0.058	0.443	0.658	-0.088	0.140
$avg_path_length_10$		0.249	-2.474	0.013	-1.106	-0.128
$transitivity_{10}$	0.2357	1.065	0.221	0.825	-1.852	2.324
$\operatorname{count}_{10}$	0.0003	0.010	0.029	0.977	-0.019	0.020
Fraction Odd	-0.3050	0.107	-2.846	0.004	-0.515	-0.095
Omnibus:	24.568	Durbin-Watson:		2.004		
Prob(Omnibus	s): 0.000	Jarqu	le-Bera	(JB):	31.013	
Skew:	0.958	Prob((JB):		1.84e-07	
Kurtosis:	2.886	Cond	. No.		498.	

Table 2.27

Dep. Variable:	win	I	R-square	d:	0.231	
Model:	OLS	A	Adj. R-squared:		0.191	
Method:	Least Squa	ares I	-statisti	ic:	4.935	
Date:	Mon, 07 Mai	r 2022 🛛 🗜	Prob (F-	statistic): 2.37e-0	6
Time:	23:00:45	5 I	log-Like	lihood:	-77.868	3
No. Observations:	202	A	AIC:		177.7	
Df Residuals:	191	I	BIC:		214.1	
Df Model:	10					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.5707	0.498	3.157	0.002	0.595	2.546
frac shortcut 10	-0.1533	0.413	-0.371	0.711	-0.963	0.656
diameter_10	0.0229	0.055	0.420	0.675	-0.084	0.130
$avg_path_length_10$	-0.6406	0.239	-2.679	0.007	-1.109	-0.172
$transitivity_{10}$	0.1567	0.939	0.167	0.867	-1.684	1.997
$\operatorname{count}_{10}$	0.0017	0.010	0.175	0.861	-0.017	0.021
Complex	0.0001	0.000	0.581	0.561	-0.000	0.001
Familiar	1.317e-05	3.85e-05	0.342	0.732	-6.23e-05	8.87e-05
Stakes	-4.158e-05	0.000	-0.264	0.792	-0.000	0.000
Emotionally_Charged	-1.137e-05	5.74e-05	-0.198	0.843	-0.000	0.000
Fraction Odd	-0.2999	0.106	-2.837	0.005	-0.507	-0.093
Omnibus:	26.740	Durbin-	Watson	1	.954	
Prob(Omnibus): 0.000	Jarque-	Bera (JI	3): 34	4.579	
Skew:	1.013	Prob(JI	3):	3.1	.0e-08	
Kurtosis:	2.926	Cond. I	No.	8.8	9e+04	

Table 2.28

2.4.2 The Effect of Skins

The effects of the skins either by the 4 dimensions or skin dummies were not statistically significant. In order to test whether or not the fraction of odd vertices was overpowering any sort of effect from skins, Tables 2.29 through Table 2.32 show regressions where the fraction of odd vertices is not included. This did not end up making a difference as none of the skin variables were statistically significant in these models. Average path length was statistically significant at the 10% level in all of these models and statistically significant at the 5% level in Table 2.32. This suggests that average path length and fraction of odd vertices may impact consensus through similar mechanisms.

Another possibility is that the differences between the skins are small and thus do not show up when all of the skin dummies are included in the regression. To test for this, we sub sampled some skin pairs where we expected to find large differences. Tables 2.33 through 2.36 show the regressions for the Hiring - Generals sub sample, Tables 2.37 through 2.40 show the regressions for the Olympics - Orchestra, sub sample and Tables 2.41 through 2.44 show the regressions for the Space Exploration - Firing sub sample. The effect of the vignette in the hiring-generals sub sample was statistically significant at the 5% level. None of the vignette effects across these regressions in the other sub samples were statistically significant at the 5% level. This suggests that across some pairs vignettes there may be some effect, but since these sub samples have a greatly reduced sample size than the main regressions. This means it may not be sensitive enough to detect an effect, and is more susceptible to noise.

Den Variable:	final		Dague	node	0	.205	
Dep. Variable: Model:	final_s OLS		R-squa				
			Adj. R-squared: F-statistic:			0.145	
Method:	1					.672	
	/Ion, 07 M		•	F-statis	,	4e-05	
Time:	23:00:	02	0	kelihood		2.415	
No. Observations:	202		AIC:			4.83	
Df Residuals:	187		BIC:		-5	0.207	
Df Model:	14						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.2911	0.327	-0.890	0.373	-0.932	0.350	
skin: fire	-0.0172	0.079	-0.217	0.828	-0.172	0.138	
skin: generals	-0.0502	0.078	-0.642	0.521	-0.204	0.103	
skin: hiring	0.0668	0.074	0.907	0.364	-0.077	0.211	
skin: mascot	-0.0152	0.077	-0.197	0.844	-0.167	0.136	
skin: olympics	-0.0201	0.071	-0.283	0.777	-0.159	0.119	
skin: orchestra	0.0644	0.075	0.864	0.387	-0.082	0.210	
skin: plant	0.0518	0.072	0.718	0.473	-0.090	0.193	
skin: restaurant	0.0529	0.081	0.655	0.512	-0.105	0.211	
skin: space	0.0103	0.076	0.136	0.892	-0.138	0.158	
$frac_shortcut_avg$	0.0342	0.312	0.110	0.913	-0.578	0.646	
diameter_avg	-0.0050	0.041	-0.124	0.901	-0.085	0.075	
avg_path_length_avg	0.2990	0.177	1.691	0.091	-0.048	0.646	
transitivity_avg	-0.1346	0.733	-0.184	0.854	-1.571	1.301	
$\operatorname{count_avg}^-$	0.0025	0.007	0.340	0.734	-0.012	0.017	
Omnibus:	24.332	Durbi	n-Watso	on:	1.993		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarqu	e-Bera	(JB):	19.955		
Skew:	-0.676	Prob(JB):		4.64e-05		
Kurtosis:	2.262	Cond.	No.		556.		

Table 2.29

					_
final_sto		-		0.185	
OLS Adj. 1		dj. R-squared:		0.147	
Least Squa	res F	-statistic	::	5.140	
Ion, 07 Mar	2022 P	rob (F-s	tatistic)	: 3.04e-06	Ì
23:00:02		og-Likeli	ihood:	39.895	
202	\mathbf{A}	IC:		-59.79	
192	В	IC:		-26.71	
9					
coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
-0.2753	0.329	-0.837	0.402	-0.920	0.369
0.0809	0.288	0.281	0.779	-0.484	0.646
-0.0066	0.039	-0.168	0.866	-0.084	0.070
0.3023	0.175	1.725	0.085	-0.041	0.646
-0.0888	0.667	-0.133	0.894	-1.396	1.218
0.0029	0.007	0.400	0.689	-0.011	0.017
-3.732e-05	0.000	-0.361	0.718	-0.000	0.000
1.031e-05	2.23e-05	0.463	0.643	-3.33e-05	5.39e-05
1.948e-05	8.35e-05	0.233	0.816	-0.000	0.000
-1.971e-05	3.13e-05	-0.629	0.529	-8.11e-05	4.17e-05
27.499	Durbin-V	Watson:	1.9	939	
0.000	Jarque-E	Bera (JB): 20.	111	
-0.660	Prob(JB):	4.29	e-05	
2.197	Cond. N	0.	9.55	e+04	
	$\begin{array}{c} \text{OLS} \\ \text{Least Squa} \\ \text{Ion, 07 Mar} \\ 23:00:02 \\ 202 \\ 192 \\ 9 \\ \hline \\ \hline$	OLS A Least Squares F $10n, 07 Mar 2022$ P $23:00:02$ La 202 A 192 B 9 B 0.0809 0.288 -0.0066 0.039 0.3023 0.175 -0.0888 0.667 0.0029 0.007 $-3.732e-05$ 0.000 $1.031e-05$ 2.23e-05 $1.948e-05$ 8.35e-05 $-1.971e-05$ $3.13e-05$ 27.499 Durbin-V 0.000 Jarque-E -0.660 Prob(JB	OLS Adj. R-so Least Squares F-statistic Ion, 07 Mar 2022 Prob (F-s 23:00:02 Log-Likel 202 AIC: 192 BIC: 9 -0.2753 0.0809 0.288 0.0066 0.039 0.0809 0.288 0.0066 0.039 0.3023 0.175 1.725 -0.0888 0.667 0.3029 0.007 0.400 -3.732e-05 0.000 0.31e-05 2.23e-05 0.463 1.948e-05 8.35e-05 27.499 Durbin-Watson: 0.000 Jarque-Bera (JB -0.660 Prob(JB):	OLS Adj. R-squared: Least Squares F-statistic: Ion, 07 Mar 2022 Prob (F-statistic) 23:00:02 Log-Likelihood: 202 AIC: 192 BIC: 9 9 coef std err z $P > z $ -0.2753 0.329 -0.837 0.402 0.0809 0.288 0.281 0.779 -0.0066 0.039 -0.168 0.866 0.3023 0.175 1.725 0.085 -0.0888 0.667 -0.133 0.894 0.0029 0.007 0.400 0.689 -3.732e-05 0.000 -0.361 0.718 1.031e-05 2.23e-05 0.463 0.643 1.948e-05 8.35e-05 0.233 0.816 -1.971e-05 3.13e-05 -0.629 0.529 27.499 Durbin-Watson: 1.9 1.9 : 0.000 Jarque-Bera (JB): 20. -0.660 Prob(JB): 4.29	OLSAdj. R-squared:0.147Least Squares \mathbf{F} -statistic:5.140Ion, 07 Mar 2022Prob (\mathbf{F} -statistic):3.04e-0623:00:02Log-Likelihood:39.895202AIC:-59.79192BIC:-26.719 \mathbf{V} -26.71 9 \mathbf{V} $\mathbf{P} > \mathbf{z} $ $[0.025]$ -0.27530.329-0.8370.402-0.9200.08090.2880.2810.779-0.484-0.00660.039-0.1680.866-0.0840.30230.1751.7250.085-0.041-0.08880.667-0.1330.894-1.3960.00290.0070.4000.689-0.011-3.732e-050.000-0.3610.718-0.0001.031e-052.23e-050.4630.643-3.33e-051.948e-058.35e-050.2330.816-0.000-1.971e-053.13e-05-0.6290.529-8.11e-0527.499Durbin-Watson:1.939:0.000-0.660Prob(JB):4.29e-05:1.11

Table 2.30

Dep. Variable:	win		R-squa	red:	0	.208	
Model:	OLS		Adj. R-squared:			l: 0.149	
Method:	Least Squares 1		F-statistic:			2.975	
Date: N	Ion, 07 Ma		Prob (1	F-statis		00395	
Time:	23:00:0		•	celihood	,	0.866	
No. Observations:	202		AIC:		1	91.7	
Df Residuals:	187		BIC:		2°	41.4	
Df Model:	14						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	1.5074	0.724	2.081	0.037	0.088	2.927	
skin: fire	-0.0319	0.145	-0.220	0.826	-0.315	0.251	
skin: generals	0.0958	0.151	0.635	0.526	-0.200	0.391	
skin: hiring	-0.1243	0.132	-0.944	0.345	-0.383	0.134	
skin: mascot	-0.0063	0.146	-0.043	0.965	-0.292	0.279	
skin: olympics	-0.1017	0.125	-0.814	0.416	-0.347	0.143	
skin: orchestra	-0.0699	0.132	-0.528	0.597	-0.330	0.190	
skin: plant	-0.0935	0.132	-0.709	0.478	-0.352	0.165	
skin: restaurant	-0.0197	0.143	-0.138	0.891	-0.300	0.261	
skin: space	-0.0024	0.139	-0.017	0.986	-0.275	0.270	
$frac_shortcut_avg$	-0.0989	0.768	-0.129	0.898	-1.605	1.407	
diameter_avg	0.0031	0.075	0.041	0.968	-0.144	0.151	
$avg_path_length_avg$	-0.6427	0.348	-1.844	0.065	-1.326	0.040	
$transitivity_avg$	0.4231	1.881	0.225	0.822	-3.264	4.110	
$\operatorname{count_avg}$	0.0043	0.015	0.282	0.778	-0.026	0.034	
Omnibus:	28.823	Durbi	n-Watso	on:	1.945		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarqu	e-Bera	(JB):	38.128		
Skew:	1.064	$\operatorname{Prob}($	JB):		5.26e-09		
Kurtosis:	2.961	Cond	No.		556.		

Table 2.31

Dep. Variable:	win	R	-squared	1:	0.191	_
Model:	OLS	Α	dj. R-se	uared:	0.153	
Method:	Least Squa	ares F	-statistic	2:	4.360	
Date:	Ion, 07 Mar	2022 P	rob (F-s	tatistic):	: 3.45e-05)
Time:	23:00:02	2 L	og-Likeli	ihood:	-83.051	
No. Observations:	202	Α	IC:		186.1	
Df Residuals:	192	В	IC:		219.2	
Df Model:	9					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.4953	0.708	2.112	0.035	0.108	2.883
${ m frac_shortcut_avg}$	-0.1847	0.684	-0.270	0.787	-1.525	1.156
diameter_avg	0.0023	0.070	0.032	0.974	-0.135	0.140
avg_path_length_avg	-0.6923	0.334	-2.076	0.038	-1.346	-0.039
${ m transitivity_avg}$	0.3039	1.664	0.183	0.855	-2.957	3.565
$\operatorname{count}_{\operatorname{avg}}$	0.0068	0.014	0.470	0.638	-0.021	0.035
Complex	0.0002	0.000	0.764	0.445	-0.000	0.001
Familiar	9.01e-06	4.07e-05	0.221	0.825	-7.08e-05	8.88e-05
Stakes	-8.483e-05	0.000	-0.529	0.597	-0.000	0.000
$Emotionally_Charged$	2.178e-06	5.91e-05	0.037	0.971	-0.000	0.000
Omnibus:	30.711	Durbin-V	Watson:	1.8	398	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque-E	Bera (JB): 41.	394	
Skew:	1.109	Prob(JB):	1.03	e-09	
Kurtosis:	3.015	Cond. N	0.	9.55	e+04	

Table 2.32

Dep. Variable:	$final_s$	td	R-squa	red:	0.	395
Model:	OLS		Adj. R-squared		l: 0.248	
Method:	Least Squ	iares	F-statis	stic:	3.	985
Date:	Tue, 08 Ma	ır 2022	Prob (I	F-statist	ic): 0.0	0214
Time:	00:29:0)2	Log-Lil	kelihood	: 14	.084
No. Observations:	42		AIC:		-1	0.17
Df Residuals:	33		BIC:		5.	472
Df Model:	8					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.7070	1.514	0.467	0.641	-2.261	3.675
skin: hiring	0.1656	0.073	2.274	0.023	0.023	0.308
Fraction Odd 0.2	-0.0386	0.081	-0.478	0.632	-0.197	0.120
Fraction Odd 0.5	-0.0438	0.108	-0.405	0.685	-0.255	0.168
${ m frac_shortcut_avg}$	-1.5208	0.927	-1.640	0.101	-3.338	0.296
$diameter_avg$	-0.0832	0.101	-0.825	0.409	-0.281	0.115
$avg_path_length_avg$	0.6912	0.692	0.999	0.318	-0.665	2.047
${ m transitivity_avg}$	-3.0143	2.559	-1.178	0.239	-8.029	2.001
$\operatorname{count}_{\operatorname{avg}}$	-0.0113	0.026	-0.427	0.670	-0.063	0.040
Omnibus:	2.630	Durk	oin-Wat	son:	2.247	
$\mathbf{Prob}(\mathbf{Omnibu}$	(s): 0.269	Jarq	ue-Bera	(JB):	2.126	
Skew:	-0.414	Prob	o(JB):		0.345	
Kurtosis:	2.272	Cone	l. No.		926.	

Table 2.33

Dep. Variable:	win	L	R-squa	red:	0.	433
Model:	OLS	3		-square	d: 0.296	
Method:	Least Sq	uares	F-stati	stic:	2.	918
Date:	Tue, 08 M	ar 2022	Prob (F-statis ⁻	tic): 0.0	0141
Time:	00:29	:02	Log-Li	kelihood	l: -11	1.816
No. Observations:	42		AIC:		41	1.63
Df Residuals:	33		BIC:		57	7.27
Df Model:	8					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.6786	2.375	-0.286	0.775	-5.333	3.976
skin: hiring	-0.3446	0.136	-2.525	0.012	-0.612	-0.077
Fraction Odd 0.2	-0.0442	0.138	-0.319	0.750	-0.315	0.227
Fraction Odd 0.5	0.0723	0.191	0.378	0.705	-0.302	0.447
${ m frac_shortcut_avg}$	3.2067	1.508	2.126	0.033	0.251	6.162
$diameter_avg$	0.0880	0.184	0.478	0.632	-0.273	0.448
$avg_path_length_avg$	-1.1126	1.158	-0.961	0.337	-3.382	1.157
${ m transitivity_avg}$	6.1757	4.090	1.510	0.131	-1.840	14.192
$\operatorname{count_avg}$	0.0186	0.044	0.419	0.676	-0.068	0.106
Omnibus:	1.037	7 Durb	in-Wats	son:	2.089	
Prob(Omnibu	us): 0.595	5 Jarqı	ıe-Bera	(JB):	1.078	
Skew:	0.307	7 Prob	(JB):		0.583	
Kurtosis:	2.511	l Cond	l. No.		926.	

Table 2.34

Dep. Variable:	final s	td	R-squar	red:	0.	393	
Model:	OLS		Adj. R-squared:		l: 0.	0.268	
Method:	Least Squ	lares	F -statis	tic:	4.	737	
Date:	Tue, 08 Ma	r 2022	Prob (H	-statisti	ic): 0.00	00853	
Time:	00:29:0	2	Log-Lik	elihood:	14	.005	
No. Observations:	42		AIC:		-1	2.01	
Df Residuals:	34		BIC:		1.	892	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	0.6190	1.107	0.559	0.576	-1.551	2.789	
skin: hiring	0.1669	0.071	2.367	0.018	0.029	0.305	
${ m frac_shortcut_avg}$	-1.4863	0.684	-2.174	0.030	-2.826	-0.146	
diameter_avg	-0.0789	0.099	-0.793	0.427	-0.274	0.116	
${ m avg_path_length_avg}$	0.6595	0.616	1.071	0.284	-0.548	1.867	
${ m transitivity_avg}$	-2.8752	1.750	-1.643	0.100	-6.304	0.554	
$\operatorname{count}_{\operatorname{avg}}^{-}$	-0.0094	0.025	-0.381	0.703	-0.058	0.039	
Fraction Odd	0.0677	0.126	0.539	0.590	-0.179	0.314	
Omnibus:	2.862 Durbin-Watson:			2.282			
Prob(Omnibu	us): 0.239	Jarq	ue-Bera	(JB):	2.335		
Skew:	-0.449) Prob	o(JB):	·	0.311		
Kurtosis:	2.274	Cone	d. No.		892.		

Table 2.35

				1	0	40.4
Dep. Variable:	win		R-squared:		0.424	
Model:	OLS		•	-square	d: 0.306	
Method:	Least Sq	uares	F-statis	stic:	3.	630
Date:	Tue, 08 Ma	ar 2022	Prob (1	F-statist	cic): 0.0	0500
Time:	00:29:	02	Log-Lil	kelihood	l: -12	2.155
No. Observations:	42		AIC:		40).31
Df Residuals:	34		BIC:		54	4.21
Df Model:	7					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.5965	1.620	-0.368	0.713	-3.772	2.579
skin: hiring	-0.3495	0.134	-2.618	0.009	-0.611	-0.088
frac shortcut avg	3.0736	1.113	2.761	0.006	0.892	5.255
diameter avg	0.0714	0.180	0.396	0.692	-0.282	0.425
$avg_path_length_avg$	-0.9906	0.980	-1.011	0.312	-2.912	0.930
transitivity avg	5.6393	2.802	2.013	0.044	0.147	11.131
$\operatorname{count} \operatorname{avg}^-$	0.0114	0.039	0.292	0.771	-0.065	0.088
Fraction Odd	0.0607	0.217	0.279	0.780	-0.365	0.487
Omnibus:	1.231 Durbin-Wa			son:	2.180	
Prob(Omnib)	us): 0.540) Jarqı	ıe-Bera	(JB):	1.223	
Skew:	0.366	i Prob	(JB):		0.542	
Kurtosis:	2.596	6 Cond	l. No.		892.	

Table 2.36

Dep. Variable:	final_	std	R-squa	red:	0.	354
Model:	OLS		Adj. R-squared:		d: 0.	197
Method:	Least Sq	uares	F-statis	stic:	3.	721
Date:	Fue, 08 M	ar 2022	Prob (I	F-statis	tic): 0.0	0337
Time:	00:29:	15	Log-Lil	kelihood	l: 17	.905
No. Observations:	42		AIC:		-1	7.81
Df Residuals:	33		BIC:		-2	.172
Df Model:	8					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.6432	0.943	-0.682	0.495	-2.492	1.205
skin: orchestra	0.0822	0.072	1.144	0.253	-0.059	0.223
Fraction Odd 0.2	-0.1233	0.084	-1.472	0.141	-0.287	0.041
Fraction Odd 0.5	0.0023	0.080	0.029	0.977	-0.154	0.158
$frac_shortcut_avg$	0.5125	0.666	0.770	0.441	-0.793	1.818
$diameter_avg$	0.0475	0.077	0.620	0.535	-0.103	0.198
avg_path_length_avg	0.1570	0.299	0.525	0.599	-0.429	0.743
${ m transitivity_avg}$	0.6994	1.661	0.421	0.674	-2.556	3.955
$\operatorname{count_avg}$	0.0062	0.014	0.443	0.658	-0.021	0.034
Omnibus:	2.620	Durbi	n-Watso	n:	1.869	
$\mathbf{Prob}(\mathbf{Omnibus})$	0.270	Jarque	e-Bera (JB):	1.812	
Skew:	-0.499	$\operatorname{Prob}(\mathcal{X})$	JB):		0.404	
Kurtosis:	3.197	Cond.	No.		$1.06e{+}03$	

Table 2.37

Dep. Variable:	win		R-squar	ed:	0.	582	
Model:	OLS	OLS		Adj. R-squared:		0.480	
Method:	Least Squ	iares	F-statis	tic:	5.	726	
Date: T	ue, 08 Ma	ır 2022	Prob (H	-statis	t ic): 0.00	0136	
Time:	00:29:1	15	Log-Lik	elihood	l: 2.8	8149	
No. Observations:	42		AIC:		12	2.37	
Df Residuals:	33		BIC:		28	3.01	
Df Model:	8						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	2.3221	1.222	1.901	0.057	-0.072	4.717	
skin: orchestra	0.0497	0.097	0.512	0.609	-0.141	0.240	
Fraction Odd 0.2	0.1892	0.122	1.549	0.121	-0.050	0.429	
Fraction Odd 0.5	-0.1251	0.114	-1.094	0.274	-0.349	0.099	
$frac_shortcut_avg$	-1.2919	0.972	-1.329	0.184	-3.197	0.613	
diameter_avg	-0.1146	0.110	-1.043	0.297	-0.330	0.101	
avg_path_length_avg	-0.5160	0.445	-1.159	0.247	-1.389	0.357	
${ m transitivity_avg}$	-0.7403	2.387	-0.310	0.756	-5.418	3.937	
$\operatorname{count_avg}$	0.0090	0.020	0.447	0.655	-0.030	0.048	
Omnibus:	16.302	Durbi	n-Watso	n:	1.645		
Prob (Omnibus):	0.000	Jarqu	e-Bera (JB):	20.983		
Skew:	1.223	Prob(JB):		2.78e-05		
Kurtosis:	5.451	Cond.			$1.06e{+}03$		

Table 2.38

Dep. Variable:	$\operatorname{final}_{}$	-	R-squared :		0.	332
Model:	OLS		Adj. R-squared:		d: 0.	195
Method:	Least So	quares	F-stati	istic:	3.	199
Date:	Tue, 08 M	[ar 2022	Prob (F-statis	tic): 0.0	0103
Time:	00:29	:15	Log-Li	kelihood	d: 17	.202
No. Observations:	42		AIC:		-1	8.40
Df Residuals:	34		BIC:		-4	.503
Df Model:	7					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.7121	0.946	-0.753	0.452	-2.566	1.142
skin: orchestra	0.0838	0.072	1.157	0.247	-0.058	0.226
${ m frac_shortcut_avg}$	0.5133	0.710	0.722	0.470	-0.879	1.906
$diameter_avg$	0.0486	0.076	0.636	0.525	-0.101	0.199
$avg_path_length_avg$	0.1228	0.297	0.413	0.680	-0.460	0.706
${ m transitivity_avg}$	0.7007	1.738	0.403	0.687	-2.705	4.107
$\operatorname{count}_{\operatorname{avg}}$	0.0059	0.015	0.403	0.687	-0.023	0.035
Fraction Odd	0.2042	0.139	1.467	0.142	-0.069	0.477
Omnibus:	4.582 Durbin-Watson: 1.81					
Prob(Omnibus)	: 0.101	Jarque	-Bera (JB):	3.459	
Skew:	-0.674	Prob(J	(B):		0.177	
Kurtosis:	3.398	Cond.	No.	1	$.06e{+}03$	

Table 2.39

Dep. Variable:	win		R-squa	red.	0	500	
Model:	OLS		Adj. R-squared:				
Method:	Least Squ		F-statistic:		3.602		
	-						
	Tue, 08 Με		Prob (I		/	0524	
Time:	00:29:1	15	Log-Lik	elihood		04642	
No. Observations:	42		AIC:		17	7.89	
Df Residuals:	34		BIC:		31	1.79	
Df Model:	7						
	coef	std err	\mathbf{Z}	P > z	[0.025]	0.975	
Intercept	2.2461	1.463	1.536	0.125	-0.621	5.113	
skin: orchestra	0.0439	0.108	0.406	0.685	-0.168	0.256	
frac shortcut avg	-1.2946	1.183	-1.094	0.274	-3.614	1.025	
diameter avg	-0.1186	0.115	-1.027	0.304	-0.345	0.108	
avg path length avg	-0.3985	0.473	-0.842	0.400	-1.326	0.529	
transitivity avg	-0.7449	2.855	-0.261	0.794	-6.341	4.851	
$\operatorname{count} \operatorname{avg}^-$	0.0100	0.022	0.451	0.652	-0.034	0.054	
Fraction Odd	-0.3109	0.210	-1.478	0.139	-0.723	0.101	
Omnibus:	19.545	Durbin-Watson: 1.4					
Prob(Omnibus)): 0.000	Jarqu	e-Bera (27.380			
Skew:	1.430	Prob(JB):	1.13e-06			
Kurtosis:	5.733	Cond.	,		$1.06e{+}03$		

Table 2.40

Dep. Variable:	final_s	td	R-squar	red:	0.	477	
Model:	OLS		Adj. R-	-squared	l: 0.	333	
Method:	Least Squ	ares	F -statis	stic:	9.	322	
Date:	Гue, 08 Ma	r 2022	Prob (I	F-statist	ic): 2.8): 2.89e-06	
Time:	00:30:2	21	Log-Lik	elihood	: 14	.849	
No. Observations:	38		AIC:		-1	1.70	
Df Residuals:	29		BIC:		3.	041	
Df Model:	8						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	0.9266	0.650	1.425	0.154	-0.348	2.201	
skin: space	0.0403	0.076	0.527	0.598	-0.109	0.190	
Fraction Odd 0.2	-0.0997	0.094	-1.066	0.286	-0.283	0.084	
Fraction Odd 0.5	-0.0481	0.086	-0.561	0.575	-0.216	0.120	
$frac_shortcut_avg$	-0.4672	0.535	-0.872	0.383	-1.517	0.582	
$diameter_avg$	0.0649	0.102	0.634	0.526	-0.136	0.266	
$avg_path_length_avg$	-0.2340	0.430	-0.544	0.586	-1.077	0.609	
${ m transitivity_avg}$	-2.1733	1.036	-2.098	0.036	-4.203	-0.143	
$\operatorname{count_avg}$	0.0197	0.018	1.112	0.266	-0.015	0.054	
Omnibus:	5.372	Durl	oin-Wats	son:	2.169		
$\operatorname{Prob}(\operatorname{Omnibu}$	s): 0.068	Jarq	ue-Bera	(JB):	4.395		
\mathbf{Skew} :	-0.825	o Prob	o(JB):		0.111		
Kurtosis:	3.233	Cone	d. No.		878.		

Table 2.41

Dep. Variable:	win		R-squar	red:	0.	533	
Model:	OLS		Adj. R-	-square	d: 0.	404	
Method:	Least Squ	uares	F -statis	stic:	14	14.96	
Date:	Гue, 08 Ма	ar 2022	Prob (I	F-statist	cic): 2.0	7e-08	
Time:	00:30:5	21	Log-Lik	elihood	: -6.	9652	
No. Observations:	38		AIC:		31	1.93	
Df Residuals:	29		BIC:		40	5.67	
Df Model:	8						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.4718	1.273	-0.371	0.711	-2.967	2.023	
skin: space	0.0100	0.121	0.082	0.935	-0.228	0.248	
Fraction Odd 0.2	0.2233	0.151	1.475	0.140	-0.073	0.520	
Fraction Odd 0.5	-0.0377	0.157	-0.240	0.810	-0.345	0.270	
$frac_shortcut_avg$	0.6103	1.061	0.575	0.565	-1.470	2.691	
diameter_avg	-0.0272	0.158	-0.173	0.863	-0.336	0.282	
$avg_path_length_avg$	0.0274	0.995	0.027	0.978	-1.924	1.979	
${ m transitivity_avg}$	4.0777	2.040	1.999	0.046	0.079	8.076	
$\operatorname{count_avg}$	-0.0223	0.044	-0.505	0.614	-0.109	0.064	
Omnibus:	6.127	Durb	in-Wats	on:	2.133		
Prob(Omnibu	s): 0.047	Jarqu	ıe-Bera	(JB):	5.020		
Skew:	0.871	Prob	(JB):		0.0813		
Kurtosis:	3.371	Cond	. No.		878.		

Table 2.42

Dep. Variable:	final s	std	R-squa	red:	0.	.477	
Model:	OLS		Adj. R	-squared	l: 0.	0.355	
Method:	Least Squ	iares	F-statistic:		9.	9.128	
Date:	Tue, 08 Ma	ır 2022	Prob (1	F-statist	ic): 5.2	e): 5.24e-06	
Time:	00:30:2	21	Log-Lik	elihood	: 14	.848	
No. Observations:	38		AIC:		-1	3.70	
Df Residuals:	30		BIC:		-0.	5956	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	0.7959	0.599	1.329	0.184	-0.378	1.970	
skin: space	0.0403	0.074	0.544	0.587	-0.105	0.186	
frac_shortcut_avg	-0.4700	0.480	-0.978	0.328	-1.412	0.472	
$diameter_avg$	0.0653	0.100	0.652	0.514	-0.131	0.261	
$avg_path_length_avg$	-0.2329	0.427	-0.546	0.585	-1.069	0.603	
${ m transitivity_avg}$	-2.1815	0.854	-2.555	0.011	-3.855	-0.508	
$\operatorname{count}_{\operatorname{avg}}$	0.0196	0.017	1.145	0.252	-0.014	0.053	
Fraction Odd	0.1660	0.154	1.081	0.280	-0.135	0.467	
Omnibus:	5.433	5.433 Durbin-Watson:			2.169		
Prob(Omnibu	is): 0.066	i Jarq	Jarque-Bera (JB):				
Skew:	-0.829	9 Prob	o(JB):		0.108		
Kurtosis:	3.241	Cone	d. No.		852.		

Table 2.43

Dep. Variable:	win		R-squa	red:	0.	510	
Model:	OLS		-	-square			
Method:	Least Squ	iares	F-statistic:		12.86		
Date:	Tue, 08 Ma		Prob (1	F-statist	tic): 1.6		
Time:	00:30:2	21	•	elihood	/	8778	
No. Observations:	38		AIC:		31	1.76	
Df Residuals:	30		BIC:		44	4.86	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	-0.3686	1.169	-0.315	0.753	-2.660	1.923	
skin: space	0.0053	0.123	0.044	0.965	-0.235	0.246	
${ m frac} { m ~shortcut} { m ~avg}$	0.8507	0.930	0.915	0.360	-0.971	2.673	
diameter avg	-0.0575	0.153	-0.375	0.708	-0.358	0.243	
${ m avg_path_length_avg}$	-0.0667	1.007	-0.066	0.947	-2.041	1.907	
transitivity avg	4.7731	1.638	2.914	0.004	1.563	7.983	
$\operatorname{count}_{\operatorname{avg}}$	-0.0104	0.042	-0.245	0.807	-0.093	0.073	
Fraction Odd	-0.3555	0.248	-1.432	0.152	-0.842	0.131	
Omnibus:	7.056	7.056 Durbin-Watson: 2.			2.064		
Prob(Omnibu	(s): 0.029	Jarqu	Jarque-Bera (JB):				
Skew:	0.881	Prob	(JB):	. ,	0.0576		
Kurtosis:	3.707	Cond	. No.		852.		

Table 2.44

2.4.3 The Alphabetical Protocol

By design, the difference between each of the identifiers was arbitrary, and in this environment, it is reasonable to expect the players to come up their own methods of discrimination. The Elo technique we describe in Chapter 3 ensures that each of the identifiers are approximately equally attractive to the players, but some of the identifiers start with different letters of the alphabet. The strategy of players proposing to pick the first identifier in alphabetical order was incredibly common. In about 61.8% of the games at least one player proposed a variant of the alphabetical protocol at some point. As we mentioned when describing the coding scheme, there were a couple of different variations of this protocol; some involved players sharing the identifiers that they have seen to try and determine the first identifier alphabetically, while others involved players instructing other players to select the first in alphabetical order from the drop-down list at the end.

The pure alphabetical strategy, where no identifiers are passed, has some downsides compared other versions where identifiers are passed: player error in the final choice and difficulty pivoting. When not coordinating on a specific identifier, the players could accidentally pick different identifiers in the drop down causing them to not reach consensus. It also more difficult to pivot away from as a strategy, as they are not passing around identifiers, so it may be less clear to the players what the space of identifiers is for that game. When identifiers are passed, the alphabetical strategy can act as a dimensionality reduction, since identifiers with first letters not near the beginning of the alphabet are not considered. This way, even if the players are not able to commit to the alphabetical protocol throughout the entire game, its presence early on can serve to winnow the field. Figure 2.20 shows the frequency of the alphabetical protocol by round, and the alphabetical protocol peaks in frequency early and decays as the game progresses.

Figure 2.19 shows the distribution of first letters in final votes for runs where the alphabetical protocol was present, where it was not present, and the baseline distribution of our identifiers. In games where the alphabetical protocol is present, identifiers starting with the letter b are much more common than when it is not present. Similarly, identifiers starting with the letter q are much more common in runs where the alphabetical protocol is not present, than when it is.

The alphabetical protocol had a negative impact on the consensus process. In order to compare across runs we calculated an alphabetical score for each run: the sum of the average fraction of alphabetical messages at each round. Tables 2.45 and 2.46 show the regressions final vote standard deviation and win rate respectively, without any structural adjustments. In these regressions the coefficients for alphabetical score were not statistically significant. The signs on the coefficients here did suggest that they negatively impact consensus. On the other hand, Tables 2.47 and 2.48 do have structural adjustments and for both final standard deviation and win rate the coefficients on alphabetical score are statistically significant. This suggests that the ability of the alphabetical protocol may be impacted by graphical structure. These results show the alphabetical protocol having a small negative effect on the consensus process.

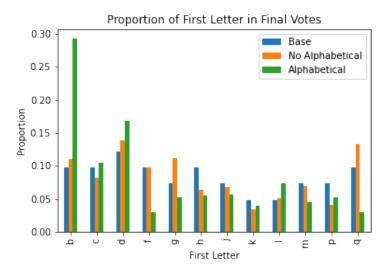


Figure 2.19

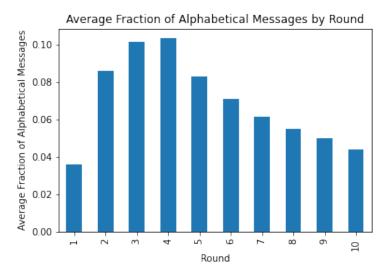


Figure 2.20

Dep. Variable:	fi	nal std	R-s	squared:		0.009
Model:	OLS		Adj. R-squa		ared:	0.004
Method:	Leas	st Squares	\mathbf{F} -s	tatistic:		2.783
Date:	Wed, 0	09 Mar 202	22 Pro	ob (F-sta	tistic):	0.0968
Time:	02:35:14		Log	g-Likelih	ood:	20.190
No. Observations:	202		AI	C:		-36.38
Df Residuals:	200		BI	BIC:		-29.76
Df Model:	1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.3687	0.018	20.211	0.000	0.333	0.404
$alphabetical_avg$	0.0198	0.012	1.668	0.095	-0.003	0.043
Omnibus:	33.	.016 Du	rbin-W	atson:	1.890)
Prob(Omnibu	us): 0.000 Jarqu		que-Be	ue-Bera (JB):		3
Skew:	-0.	801 Pr	ob(JB):	b (JB): 1.29e-		
Kurtosis:	2.1	191 Co	nd. No.	,	1.93	

Table 2.45

Dep. Variable:		win	R-s	quared:		0.006	
Model:	OLS		Adj	Adj. R-squared:			
Method:	Least Squares		F-st	F-statistic:			
Date:	Wed, 0	9 Mar 202	2 Pro	b (F-sta	tistic):	0.179	
Time:	02:35:15		Log	-Likeliho	ood:	-103.89	
No. Observations:	202		AIC	AIC:			
Df Residuals:	200		BIC	BIC:		218.4	
Df Model:	1						
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	0.2274	0.034	6.673	0.000	0.161	0.294	
$alphabetical_avg$	-0.0283	0.021	-1.348	0.178	-0.069	0.013	
Omnibus:	43.	758 Du	rbin-Wa	n-Watson: 1.88			
Prob(Omnibu	Omnibus): 0.000		Jarque-Bera (JB):			68.354	
Skew:	1.4	125 Pro	b(JB):	b(JB): 1.44e			
Kurtosis:	3.()59 Co i	nd. No.		1.93		

Table 2.46

	C 1	. 1	D			0.01	
Dep. Variable:	final_s		R-squa			.231	
Model:	OLS	OLS		Adj. R-square		d: 0.203	
Method:	Least Squ	uares	F-statis	stic:	8	.364	
Date: V	Ved, 09 Ma	ar 2022	Prob (]	F-statis	t ic): 6.3	7e-09	
Time:	02:35:	16	Log-Lil	kelihood	l: 45	45.783	
No. Observations:	202		AIC:		-7	5.57	
Df Residuals:	194		BIC:		-4	9.10	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.4870	0.307	-1.588	0.112	-1.088	0.114	
alphabetical avg	0.0282	0.012	2.425	0.015	0.005	0.051	
frac shortcut avg	0.0769	0.286	0.269	0.788	-0.483	0.637	
diameter avg	-0.0080	0.036	-0.218	0.827	-0.079	0.063	
avg_path_length_avg	0.3231	0.166	1.944	0.052	-0.003	0.649	
transitivity avg	0.0025	0.675	0.004	0.997	-1.320	1.325	
count avg	0.0031	0.007	0.458	0.647	-0.010	0.016	
Fraction Odd	0.1868	0.057	3.268	0.001	0.075	0.299	
Omnibus:	22.189	Durbi	n-Watso	on:	1.935		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarqu	e-Bera (JB):	18.384		
Skew:	-0.647	$\operatorname{Prob}($	JB):		0.000102		
Kurtosis:	2.287	Cond.	No.		541.		

Table 2.47

Dep. Variable:	win		R-squa		0.229		
Model:	OLS		Adj. R-square		d: 0.201		
Method:	Least Squ	lares	F-statis	stic:	7	.236	
Date: V	Ved, 09 Ma	ar 2022	Prob (I	F-statis	tic): 1.0	ic): 1.06e-07	
Time:	02:35:1	17	Log-Lil	kelihood	d: -78	-78.174	
No. Observations:	202		AIC:		1	72.3	
Df Residuals:	194		BIC:		1	98.8	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	1.8754	0.650	2.887	0.004	0.602	3.149	
alphabetical avg	-0.0446	0.022	-2.021	0.043	-0.088	-0.001	
frac_shortcut_avg	-0.1800	0.648	-0.278	0.781	-1.450	1.090	
diameter avg	0.0066	0.066	0.099	0.921	-0.124	0.137	
$avg_path_length_avg$	-0.7214	0.316	-2.279	0.023	-1.342	-0.101	
transitivity_avg	0.1464	1.577	0.093	0.926	-2.945	3.237	
$\operatorname{count}_{\operatorname{avg}}$	0.0058	0.013	0.437	0.662	-0.020	0.032	
Fraction Odd	-0.3004	0.104	-2.878	0.004	-0.505	-0.096	
Omnibus:	30.029	Durbin-Watson:			1.939		
Prob(Omnibus)	: 0.000	Jarqu	ıe-Bera (JB):		40.014		
Skew:	1.090	Prob(JB):		2.05e-09		
Kurtosis:	3.060	Cond.	No.		541.		

Table 2.48

2.4.4 Byzantine Faults

There are two primary sources of byzantine faults in our experiment: dropouts and player actions. Dropouts can occur for a variety of reasons such as server-client clock desynchronization, poor internet connection, power outages, and player inattention. It is also a concern that the population of the players could have changed significantly over the time the experiment ran for. The longer an experiment is out in the wild, the more likely it is that new players will have exposure to the experiment, if for example, the instructions were posted to an Amazon Mechanical Turk workers forum. It is also possible that the players could be lower quality over time as not allowing repeat play can exhaust the pool of potential players. These exogenous factors could influence the likelihood of byzantine player action. We try to account for this by adjusting for the rate at which players pass the comprehension quiz, as well as accounting for the date the experiment took place (expressed as julian day). Additionally, we also account for dropouts, since if players are more/less likely to dropout over time, that could be problematic. Tables 2.49 and 2.50 address the impact of these variables on the final game standard deviation. None of the variables were statistically significant in these regressions other than fraction of odd vertices, suggesting that these factors do not significantly impact the consensus process. Table 2.53 shows the results for the regression of quiz pass rate versus julian day. The coefficient for julian day is statistically significant, but the coefficient is also very small suggesting that the variation in quiz pass rate over time is not practically significant. These results suggest that there were not major shifts in the population over the run time of this experiment and any changes that did happen did not meaningfully impact the results. The fact that the fraction of players who drop out did not statistically significantly impact the final vote standard deviation suggests that the human consensus process can tolerate these kinds of faults.

The second type of byzantine faults present in our experiment is due to player action. We coded this as confusion represented players who were playing improperly like sending gibberish, repeated greetings, and trying to coordinate on invalid identifiers. An interesting example of this occurred in a run where the group achieved consensus on the identifier: PESAM. PESAM was one of the words we generated in other work (Sankaran et al., 2021), but we used this word in the tutorial as an example, and, due to concerns about priming, we never assigned it to a player. This is a great example of byzantine action, in the form of bullshit, or information that appears like true information but is meaningless. From the perspective of a player, PESAM appears to be a perfectly valid identifier because it has 5 letters and follows the consonant - vowel - consonant - vowel - consonant pattern. Thus, other than the initial player who proposed PESAM, none of the players were doing anything unreasonable from their perspective. Unfortunately, since the players had no reason to expect that PESAM would not appear in the drop-down list, they did not plan for contingencies and ultimately lost. Thus, even if the mechanism the players use to achieve consensus are sound, if the data they are operating on is wrong they will reach the wrong conclusion. In the case of 4-letter identifiers, the players were often able to recover from this type of fault. Usually, another player would remind them that the proper identifiers use were 5-letter identifiers, such as in this message a player sent: "Four letter words are names of delegates, 5 letter are cities. Choose KOSOB." This demonstrates some degree of tolerance to these kinds of faults.

Unfortunately, the players were not completely tolerant of confusion. Confusion via 4-letter identifiers sometimes spreads to other players as seen by this message: "both of you had chosen EPUB. so, i will choose EPUB too". They adopted a confused state from their neighbors, even though they should know better. We aggregated the level of confusion across games using the same method we used to aggregate the alphabetical protocol. Tables 2.54 and 2.55 show the regressions final vote standard deviation and win rate respectively, without any structural adjustments. In these regressions the coefficients for confused score were statistically significant at the 5% level for both outcome. The signs on the coefficients here did suggest that they negatively impact consensus. On the other hand, Tables 2.56 and 2.57 do have structural adjustments and for both final standard deviation and win rate the coefficients on confused score are not statistically significant. Similar to alphabetical protocol, confusion seems to have a small but negative effect on the consensus process. Notably the coefficients for confused score and alphabetical score are similar, so their impact on gameplay is similar.

Dep. Variable:	final	_std	R-squ	lared:	0.	.049
Model:	OI	ĹS	Adj.	Adj. R-squared:		.028
Method:	Least S	quares	F-sta	tistic:	2	.618
Date:	Wed, 09 I	Mar 2022	Prob	(F-stat	istic): 0.0	0366
Time:	03:3	0:23	Log-I	Likelihoo	od: 26	5.050
No. Observations:	187		AIC:		-4	2.10
Df Residuals:	182		BIC:		-2	5.94
Df Model:	4	L				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	767.0080	677.330	1.132	0.257	-560.535	2094.551
Frac Odd	0.1750	0.067	2.614	0.009	0.044	0.306
Quiz Pass Rate	0.0805	0.188	0.428	0.669	-0.289	0.450
Fraction of Dropouts	-0.1691	0.200	-0.845	0.398	-0.562	0.223
Julian Day	-0.0003	0.000	-1.132	0.258	-0.001	0.000
Omnibus:	25.326	Durb	in-Wats	on:	1.881	
Prob(Omnibus	s): 0.000	Jarqu	e-Bera	(JB):	22.610	
Skew:	-0.769	Prob((JB):		1.23e-05	
Kurtosis:	2.269	Cond	. No.		$9.79e{+10}$	

Table 2.49

	0 1	, <u> </u>		•	0.105	—
Dep. Variable:	final_st		R-square		0.185	
Model:	OLS		Adj. R-squared:		0.143	
Method:	Least Squa	ares F	`-statist	ic:	4.490	
Date:	Wed, 09 Mar	· 2022 F	Prob (F-	statistic	e): 2.53e-05	,)
Time:	03:30:24	ł I	og-Like	lihood:	40.452	
No. Observations:	187	A	AIC:		-60.90	
Df Residuals:	177	E	BIC:		-28.59	
Df Model:	9					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	-139.7280	658.970	-0.212	0.832	-1431.285	1151.829
Frac Odd	0.1550	0.064	2.429	0.015	0.030	0.280
Quiz Pass Rate	-0.0878	0.195	-0.450	0.653	-0.470	0.295
Fraction of Dropouts	0.0114	0.220	0.052	0.959	-0.419	0.442
Julian Day	5.678e-05	0.000	0.212	0.832	-0.000	0.001
${ m frac} { m ~shortcut} { m ~avg}$	-0.2228	0.332	-0.671	0.502	-0.874	0.428
diameter avg	-0.0291	0.040	-0.723	0.470	-0.108	0.050
avg_path_length_avg	0.3653	0.186	1.961	0.050	0.000	0.730
$\operatorname{transitivity}^{-}$ avg	-0.8308	0.794	-1.046	0.295	-2.387	0.726
$\operatorname{count_avg}^-$	0.0022	0.009	0.243	0.808	-0.015	0.020
Omnibus:	23.051	Durbin-	Watson	: 1	.884	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque-l	Bera (Jl	B): 18	8.421	
Skew:	-0.670	Prob(JE	B):	0.0	000100	
Kurtosis:	2.246	Cond. N	Jo.	1.0	7e+11	

Table 2.50

	N				1	0.000
Dep. Variable	Nur Nur	ber of Dro	opouts	R-squai		0.000
Model:		OLS		Adj. R-	-0.005	
Method:	Ι	Least Squa	res	F-statis	tic:	0.002208
Date:	Tu	e, 08 Mar	2022	Prob (H	-statistic)	: 0.963
Time:		01:13:08		Log-Lik	elihood:	-361.77
No. Observati	ions:	187		AIC:		727.5
Df Residuals:		185		BIC:		734.0
Df Model:		1				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	-190.5435	4122.062	-0.046	0.963	-8269.636	7888.549
Julian Day	7.877e-05	0.002	0.047	0.963	-0.003	0.003
Omnib	us:	7.549	Durbin-Watson: 2.0			10
$\operatorname{Prob}(C$	Omnibus):	0.023	Jarque-	Bera (JI	3): 7.31	.1
Skew:		0.465	Prob(JB): 0.02			58
Kurtos	is:	3.269	Cond.	No.	8.49e-	+10

Table 2.51

Dep. Variable:	Fraction of Dropouts		R-squa	red:	0.02	4	
Model:		OLS		Adj. R-	0.01	9	
Method:]	Least Squa	res	F-statis	4.01	9	
Date:	Fi	ri, 04 Feb 2	2022	Prob (I): 0.046	35	
Time:		03:43:51		Log-Lik	202.6	32	
No. Observatio	ons:	187		AIC:		-401.	.2
Df Residuals:		185		BIC:		-394	.8
Df Model:		1					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	-446.3521	222.728	-2.004	0.045	-882.890	-9.814	-
Julian Day	0.0002	9.06e-05	2.005	0.045	4.05e-06	0.000	
Omnibus	:	4.239 I	Ourbin-V	Watson:	1.98	39	•
Prob(On	nnibus):	0.120 J	arque-E	Bera (JB): 4.28	80	
Skew:		0.342 F	Prob(JB):	0.11	.8	
Kurtosis	:	2.713 C	Cond. N	0.	8.49e-	+10	

Table 2.52

Dep. Varia	ble: (Quiz Pass I	Rate	R-square	d:	0.231	
Model:		OLS		Adj. R-squared:		0.227	
Method:		Least Squares		F-statisti	59.21		
Date:	F	ri, 04 Feb	2022	Prob (F-	8.19e-13		
Time:		03:43:07		Log-Like	185.15		
No. Observ	vations:	187		AIC:		-366.3	
Df Residua	ls:	185		BIC:		-359.8	
Df Model:		1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	-1701.8081	221.224	-7.693	0.000	-2135.399	-1268.217	
Julian Day	0.0007	9e-05	7.695	0.000	0.001	0.001	
Omnibus:		0.999	Durbin-Watson: 1.747				
Prob(Omnibus):		0.607	Jarque-Bera (JB): 1.025				
Skew:		0.063	Prob(JB): 0.599			99	
Kurtosis:		2.660	Cond.	No.	8.49e	+10	

Table 2.53

		C 1 4	1		1	0.015
Dep. Variable:		$final_std$		R-squared:		0.015
Model:		OLS		Adj. R-squared:		0.010
Method:	Ι	Least Squa	ares	F-statisti	3.859	
Date:	We	d, 09 Mai	: 2022	Prob (F-	0.0509	
Time:		02:35:15	5	Log-Like	lihood:	20.754
No. Observations	5:	202		AIC:		-37.51
Df Residuals:		200		BIC:		-30.89
Df Model:		1				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.3671	0.018	20.547	0.000	0.332	0.402
$confused_avg$	0.0328	0.017	1.964	0.049	7.49e-05	0.065
Omnibus:		34.343	Durbin	-Watson:	1.93	4
Prob(Omnib	ous):	0.000	Jarque	-Bera (JE	B): 27.39	90
Skew:		-0.801	Prob(J	B):	1.13e	-06
Kurtosis:		2.171	Cond.	No.	1.73	3

Table 2.54

Dep. Variable:	win	R-squared :	0.011
Model:	OLS	Adj. R-square	d: 0.006
Method:	Least Squares	F-statistic:	3.957
Date: W	Ved, 09 Mar 202	22 Prob (F-statist	cic): 0.0480
Time:	02:35:15	Log-Likelihood	l: -103.32
No. Observations:	202	AIC:	210.6
Df Residuals:	200	BIC:	217.3
Df Model:	1		
COE	ef std err	\mathbf{z} $\mathbf{P} > \mathbf{z} $ [0.0	25 0.975]
Intercept 0.23	0.033	6.960 0.000 0.16	67 0.298
$confused_avg -0.05$	525 0.026	-1.989 0.047 -0.1	04 -0.001
Omnibus:	43.119 Du	ırbin-Watson:	1.929
Prob (Omnibus):	0.000 Ja	rque-Bera (JB):	66.964
Skew:	1.410 Pr	ob(JB): 2	2.88e-15
Kurtosis:	3.037 Co	ond. No.	1.73

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Table 2	2.55
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Dep. Variable:	$final_std$		R-squared :		0	0.219	
Model:	OLS		Adj. R-squared		d: 0	l: 0.191	
Method:	Least Squ	lares	F-statistic:		7.760		
Date:	Ned, 09 Ma	ar 2022	Prob (]	F-statis ⁻	tic): 2.8	5e-08	
Time:	02:35:	16	Log-Lil	kelihood	l: 44	1.268	
No. Observations:	202		AIC:		-7	-72.54	
Df Residuals:	194		BIC:		-4	6.07	
Df Model:	7						
	coef	std err	Z	P > z	[0.025]	0.975]	
Intercept	-0.3558	0.307	-1.158	0.247	-0.958	0.246	
$confused_avg$	0.0222	0.014	1.570	0.117	-0.006	0.050	
frac_shortcut_avg	0.0437	0.290	0.150	0.880	-0.525	0.613	
diameter_avg	-0.0018	0.038	-0.048	0.961	-0.077	0.073	
avg_path_length_avg	0.2616	0.169	1.552	0.121	-0.069	0.592	
$transitivity_avg$	-0.0874	0.685	-0.128	0.898	-1.430	1.255	
count_avg	0.0046	0.007	0.672	0.502	-0.009	0.018	
Fraction Odd	0.1715	0.058	2.939	0.003	0.057	0.286	
Omnibus:	27.099	Durbi	n-Watso	on:	1.976		
Prob(Omnibus)): 0.000	Jarqu	e -B era ((JB):	18.888		
Skew:	-0.629	Prob(JB):		7.92e-05		
Kurtosis:	2.186	Cond.	No.		534.		

Table 2.56

Dep. Variable:	win		R-squa	red:	0	.220	
Model:	OLS		Adj. R-square				
Method:	Least Squ	iares	F-statistic:		6.670		
Date:	Wed, 09 Ma		Prob ()	F-statis	tic): 4.4	ic): 4.43e-07	
Time:	02:35:1	19	•	kelihood	,	-79.377	
No. Observations:	202		AIC:		1	74.8	
Df Residuals:	194		BIC:		2	01.2	
Df Model:	7						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	1.6695	0.643	2.595	0.009	0.409	2.931	
confused avg	-0.0324	0.023	-1.398	0.162	-0.078	0.013	
${ m frac} { m ~shortcut} { m ~avg}$	-0.1288	0.654	-0.197	0.844	-1.410	1.152	
diameter avg	-0.0026	0.068	-0.038	0.969	-0.136	0.131	
${ m avg_path_length_avg}$	-0.6263	0.316	-1.984	0.047	-1.245	-0.008	
transitivity_avg	0.2877	1.592	0.181	0.857	-2.832	3.408	
$\operatorname{count}_{\operatorname{avg}}^{-}$	0.0034	0.013	0.258	0.797	-0.023	0.030	
Fraction Odd	-0.2775	0.106	-2.616	0.009	-0.485	-0.070	
Omnibus:	29.294	Durbi	n-Watso	on:	1.965		
Prob(Omnibus): 0.000	Jarqu	e-Bera ((JB):	38.921		
Skew:	1.075	Prob(JB):		3.53e-09		
Kurtosis:	2.981	Cond.	No.		534.		

Table 2.57

2.5 Discussion

One way to assess the difficulty of this problem is to consider the probability that a solution would occur by chance with actors playing randomly. If there are N players with N distinct states, a player voting uniformly randomly has a $\frac{1}{N}$ chance to choose any particular state. Assuming each player chooses independently, the probability of consensus is $\frac{1}{N^N}$. With 20 players and 20 states, which is a reasonable size for this experiment, the probability of random consensus is $\frac{1}{20^{20}}$, which is incredibly small. Now consider a dimensionality reduction where the 20 players have managed to reduce the 20 states to 5 to choose randomly over; the probability of random consensus is now $\frac{1}{5^{20}}$ which, while being much better, is still very small. Comparing this to the win probabilities observed in this game, which are about $\frac{1}{10}$ with 0.8 fraction of odd vertices, about $\frac{1}{5}$ with fraction of 0.5 odd vertices, and about $\frac{1}{3}$ when the fraction of odd vertices is 0.2. Thus, even in the worst experimental condition the human players are many orders of magnitude better than random play. While random play might seem to be a low bar, this explains how problem difficulty can scale with the number of players, and explains why the number of players alone was so strongly associated the likelihood of consensus. This also suggests that, when referenced against random play, reducing the number of states probably matters less than reducing the number of players. Notably, we did not find a significant effect for the number of players but average path length did sometimes have a significant effect. This suggests that the structure of the network matters more than the size of the network over the range of network sizes we considered.

We did not find strong evidence that the context of the vignettes mattered much to the consensus process. We expected that would behave differently based on context, and to some extent that was true. Some of the players would get into character; for example, in the orchestra scenario some players would say the venue they were voting for was made up positive qualities. Here is an example of a player doing this: "Like IWUQ, I support HEDUL as the venue. You know it's convenient and beautiful and has many amenities.". This seems to suggest that players did internalize the setting, but that it did not impact their strategy much. While we might expect the consensus process to work differently in real life when you have generals planning an attack versus friends going out to eat, it is likely that this game is too far removed from that to really show the difference. Even if the players can rate the scenarios as being different across the four dimensions, they do not seem to be acting like this mattered.

We found that the structural manipulation of altering the fraction of even and odd vertices in the initial graph did matter for the group to reach consensus. Unfortunately, the mechanism by which it does so is unclear. Our initial hypothesis was that more odd vertices would be better, as it would help players break gridlocks. There actually were slightly more gridlocks when the fraction of odd vertices was 0.8 versus 0.2 and gridlocked players were more likely to change their state not less. Additionally, the aggregate number of state changes across the different fraction of odd vertices was quite small. This suggests that altering the fraction of even versus odd vertices may be a fruitful intervention in different contexts.

2.6 Conclusion

We found that manipulating the Fraction of Odd vertices had a significant impact on the ability of a group to reach consensus in a Byzantine setting. The mechanism does not seem to be decision paralysis induced by gridlocks related to conflicting information. We found that gridlocked players were more likely to change their state than non gridlocked players. Further research is needed to determine what exactly about the fraction of odd vertices impacts the consensus process. Though, our results do suggest that this process leads to more gridlocks near the end of the game. Notably gridlocks were higher in the 0.8 fraction odd condition regardless of the type, so whether or not the players were considering their own state there were still more gridlocks. If the mechanism is structural, then the fraction of odd vertices may be relevant in other games on graphs. Alternatively, if the mechanism is psychological, then this could have implications for optimal ways to communicate information to foster agreement.

The human players preformed incredibly well when compared against the expected results of random actors, the win rate was still low suggesting that this is a difficult problem. However, we did find evidence of byzantine fault tolerance in this setting. Player dropout did not have a significant effect on the outcomes of interest. Player confusion did have a modest and negative effect on consensus, but this was overpowered by the fraction of odd vertices. The size of this effect was similar to that of the alphabetical protocol, suggesting that, in this setting choosing, a bad protocol is comparable in effect to byzantine action.

An important aspect of this experiment is that we did not experimentally introduce any byzantine faults into this experiment, they all occurred on their own. The methodological implications of this are that online experiments are a byzantine setting and that needs to be accounted for in experimental designs. The richness of the messages also allowed us deeper insights into the motivations, strategies and understandings of the players. This allowed us to detect when players did not understand the rule of the game, but in more limited settings these errors could have gone unnoticed. Thus, we recommend incorporating some sort of full text input into online experiments.

One advantage of this design is that the full text messages allow the players to both communicate in a rich way but also one that is more similar to real communication given the prevalence of email and other online messaging. Thus, it is likely that these results generalize better to online interactions better than in person interactions. In many real scenarios the information is not as stratified as it is in our setting, with each player being assigned a unique initial state with only the ability to communicate across network ties. It is reasonable for people to encounter those with different information sets than themselves. For example, people who consume liberal versus conservative media might have different knowledge about a certain event, or scientific collaborators who come from different fields could know different things about the same topic. Even so, effect of the skins was not significant suggesting, that this experiment was far enough removed from the stakes and complications of real consensus problems to have a substantial effect. Nevertheless, these results are promising and suggest avenues for further research in ecologically relevant settings.

2.7 Robustness Checks

2.7.1 Final Voting Bug

In the post-experimental analysis, we detected a bug in the experimental software that impacted some of the votes in the game. In an earlier version of this experiment, we assigned each player a 4 digit code to serve as their player identifier composed from their AMT ids. These include both letters and numbers. While these codes were not supposed to be used, under certain conditions, these codes could make it into the final drop-down list for voting, but were not assigned to any players. Since these options were the wrong number of letters and sometimes contained numbers, they were different enough from what they players were told to expect that we would expect players who passed the comprehension quiz to not vote for these options. While these incorrect choices appeared in the final drop-down lists in 139 out of our 202 runs. 63 runs were completely unaffected while players only voted for one of these options in 9 runs. Since these identifiers didn't appear until the final voting drop down, most players were already going into this with an idea of what they wanted to vote for already. This suggest that the vast majority of players were not impacted by this bug. Interestingly, players only voted for this in games where the alphabetical protocol was present suggesting that this and other strategies that coordinate on information in the drop down may have been the motivation to vote for these options. Even though the impact of this bug is minimal, Tables 2.58 through 2.85 show replications of some of the main regressions done on the sub sample of unaffected runs. We did not do this for skin paired comparisons because the sample size is already small. The coefficients on the variables representing the Fraction of Odd vertices were the same sign in these regressions even if they were not always statistically significant at the 5% level. Given that these regressions were done on slightly less than one third of the sample, the loss in power is not surprising this still suggests that these results are robust and were broadly not impacted by this bug.

Dep. Variable:	final_	std	R-squa	ared:	0.	284
Model:	OL	\mathbf{S}	Adj. R-squared:		d: 0.	035
Method:	Least Squares		F-statistic:		1.	100
Date:	Tue, 08 M	[ar 2022	Prob (F-statis	tic): 0.	383
Time:	00:28	:09	Log-Li	kelihood	d: 22	.275
No. Observations:	63		AIC:		-1	0.55
Df Residuals:	46		BIC:		25	5.88
Df Model:	16	i i				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975
Intercept	0.2642	0.796	0.332	0.740	-1.297	1.825
skin: fire	0.0911	0.298	0.306	0.760	-0.493	0.675
skin: generals	0.2740	0.358	0.765	0.444	-0.428	0.976
skin: hiring	0.3037	0.309	0.983	0.326	-0.302	0.909
skin: mascot	0.3200	0.320	1.000	0.317	-0.307	0.947
skin: olympics	0.1153	0.293	0.393	0.694	-0.459	0.690
skin: orchestra	0.2133	0.294	0.725	0.468	-0.363	0.790
skin: plant	0.1992	0.298	0.668	0.504	-0.385	0.784
skin: restaurant	0.1842	0.307	0.600	0.549	-0.418	0.786
skin: space	0.1880	0.304	0.618	0.536	-0.408	0.784
Fraction Odd 0.2	-0.1683	0.087	-1.925	0.054	-0.340	0.003
Fraction Odd 0.5	-0.0675	0.076	-0.886	0.376	-0.217	0.082
$frac_shortcut_avg$	-0.0221	0.716	-0.031	0.975	-1.426	1.382
$diameter_avg$	0.0093	0.083	0.112	0.911	-0.153	0.172
avg_path_length_avg	0.0460	0.400	0.115	0.909	-0.738	0.830
transitivity_avg	-0.9074	1.928	-0.471	0.638	-4.686	2.871
count_avg	0.0042	0.018	0.232	0.816	-0.031	0.040
Omnibus:	4.448	Durbir	n-Watso	n:	2.429	
$\operatorname{Prob}(\operatorname{Omnibus})$	0.108	Jarque	-Bera (JB):	4.385	
Skew:	-0.629	$\operatorname{Prob}(J$	B):	-	0.112	
Kurtosis:	2.703	Cond.	No.	1	.28e+03	

Table 2.58

						-
Dep. Variable:	final_st		l-square		0.211	
Model:	OLS	Α	dj. R-se	quared:	0.041	
Method:	Least Squ	ares F	-statisti	c:	1.118	
Date:	Tue, 08 Mai	2022 P	rob (F-	statistic)	: 0.367	
Time:	00:28:0	9 L	og-Likel	lihood:	19.219	
No. Observations:	63	A	IC:		-14.44	
Df Residuals:	51	В	SIC:		11.28	
Df Model:	11					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.2841	0.792	0.359	0.720	-1.268	1.837
Fraction Odd 0.2	-0.1459	0.077	-1.905	0.057	-0.296	0.004
Fraction Odd 0.5	-0.0650	0.074	-0.884	0.376	-0.209	0.079
frac shortcut avg	0.0875	0.685	0.128	0.898	-1.254	1.429
diameter avg	-0.0092	0.077	-0.119	0.905	-0.160	0.142
avg path length avg	-0.0213	0.376	-0.057	0.955	-0.759	0.716
transitivity avg	-0.2091	1.876	-0.111	0.911	-3.885	3.467
$\operatorname{count} \operatorname{avg}^-$	0.0192	0.015	1.288	0.198	-0.010	0.048
Complex	9.568e-06	0.000	0.035	0.972	-0.001	0.001
Familiar	-3.418e-06	4.79e-05	-0.071	0.943	-9.73e-05	9.05e-05
Stakes	-2.004e-05	0.000	-0.110	0.913	-0.000	0.000
$Emotionally_Charged$	-2.815e-05	5.23 e- 05	-0.539	0.590	-0.000	7.43e-05
Omnibus:	5.187	Durbin-W	Vatson:	2.2	245	
Prob(Omnibus)): 0.075	Jarque-B	era (JB): 5.0)83	
Skew:		Prob(JB)	· ·	,	787	
Kurtosis:	2.827	Cond. N		2.09	e+05	

Table 2.59

Dep. Variable:	wir	1	R-squa	red:	0.	263	
Model:	OL	S	Adj. R	Adj. R-squared:		d: 0.007	
Method:	Least Sc	uares	F-stati	F-statistic:		0.5271	
Date:	Tue, 08 M	ar 2022	Prob (F-statis	tic): 0.	919	
Time:	00:28	:09	Log-Li	kelihooo	d: -13	3.607	
No. Observations:	63		AIC:		62	1.21	
Df Residuals:	46		BIC:		97	7.65	
Df Model:	16						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	1.1636	1.419	0.820	0.412	-1.617	3.944	
skin: fire	-0.3487	0.688	-0.507	0.612	-1.696	0.999	
skin: generals	-0.5480	0.833	-0.658	0.511	-2.181	1.085	
skin: hiring	-0.5380	0.692	-0.777	0.437	-1.895	0.819	
skin: mascot	-0.5573	0.725	-0.768	0.442	-1.979	0.864	
skin: olympics	-0.4925	0.673	-0.732	0.464	-1.811	0.826	
skin: orchestra	-0.3643	0.683	-0.533	0.594	-1.704	0.975	
skin: plant	-0.3953	0.687	-0.576	0.565	-1.741	0.950	
skin: restaurant	-0.3427	0.697	-0.491	0.623	-1.710	1.024	
skin: space	-0.3674	0.696	-0.528	0.598	-1.732	0.997	
Fraction Odd 0.2	0.2460	0.161	1.529	0.126	-0.069	0.561	
Fraction Odd 0.5	0.1375	0.131	1.046	0.295	-0.120	0.395	
frac shortcut avg	-0.1258	1.324	-0.095	0.924	-2.721	2.470	
diameter avg	-0.0531	0.148	-0.360	0.719	-0.342	0.236	
avg_path_length_avg	-0.3354	0.761	-0.441	0.659	-1.826	1.155	
transitivity avg	0.9526	3.383	0.282	0.778	-5.678	7.584	
count_avg	0.0048	0.033	0.145	0.885	-0.059	0.069	
Omnibus:	15.463	Durbi	n-Watso	on:	2.203		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque	e-Bera (JB):	17.574		
Skew:	1.236	Prob(.	JB):		0.000153		
Kurtosis:	3.766	Cond.	No.		$1.28e{+}03$		

Table 2.60

Dep Variable	win		D gauge	1.	0.187	7
Dep. Variable: Model:	OLS		R-squared: Adj. R-squared:		0.18	
Model. Method:			F-statistic	-	0.669	
	Least Squa Lue, 08 Mar		Prob (F-s			
Time:	00:28:09		Log-Likel	,	-16.72	
No. Observations:	63		AIC:	moou:	-10.72	
Df Residuals:	03 51		BIC:		83.16	
			DIC:		85.10)
Df Model:	11					
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.0057	1.357	0.741	0.459	-1.654	3.666
Fraction Odd 0.2	0.2088	0.138	1.513	0.130	-0.062	0.479
Fraction Odd 0.5	0.1132	0.129	0.876	0.381	-0.140	0.366
frac shortcut avg	-0.2731	1.283	-0.213	0.831	-2.788	2.242
diameter avg	-0.0489	0.140	-0.350	0.726	-0.322	0.225
avg path length avg	-0.2406	0.714	-0.337	0.736	-1.640	1.159
$\operatorname{transitivity}^{-}$ avg	0.1042	3.270	0.032	0.975	-6.305	6.513
$\operatorname{count} \operatorname{avg}^-$	-0.0112	0.026	-0.430	0.667	-0.062	0.040
Complex	8.055e-05	0.001	0.149	0.881	-0.001	0.001
Familiar	1.299e-05	8.56e-0	5 0.152	0.879	-0.000	0.000
Stakes	-5.086e-05	0.000	-0.146	0.884	-0.001	0.001
${\bf Emotionally_Charged}$	8.494e-06	9.66e-0	5 0.088	0.930	-0.000	0.000
Omnibus:	19.511	Durbin	-Watson:	2.	088	
Prob(Omnibus):	0.000	Jarque-	Bera (JB): 24	.281	
Skew:	1.402	Prob(J]	B):	5.3	4e-06	
Kurtosis:	4.178	Cond.	No.	2.09	0e+05	

Table 2.61

Dep. Variable:	final	std	R-squa	ared	0	283
Model:	OL	-	Adj. R-squared:			054
Method:	Least Se		•	F-statistic:		202
	Tue, $08 M$	-		F-statis		304
Time:	00:28		•	kelihood		.223
No. Observations:	63		AIC:			2.45
Df Residuals:	47	,	BIC:			.84
Df Model:	15)				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.0044	0.794	0.006	0.996	-1.551	1.560
skin: fire	0.1023	0.295	0.347	0.729	-0.476	0.680
skin: generals	0.2814	0.340	0.827	0.408	-0.386	0.948
skin: hiring	0.3054	0.309	0.989	0.323	-0.300	0.911
skin: mascot	0.3179	0.319	0.995	0.320	-0.308	0.944
skin: olympics	0.1204	0.293	0.411	0.681	-0.454	0.695
skin: orchestra	0.2145	0.295	0.728	0.467	-0.363	0.792
skin: plant	0.2049	0.298	0.688	0.492	-0.379	0.789
skin: restaurant	0.1886	0.308	0.612	0.540	-0.415	0.792
skin: space	0.1942	0.303	0.641	0.522	-0.400	0.788
${\rm frac_shortcut_avg}$	0.0134	0.716	0.019	0.985	-1.390	1.417
$diameter_avg$	0.0092	0.082	0.112	0.911	-0.151	0.169
$avg_path_length_avg$	0.0458	0.388	0.118	0.906	-0.714	0.806
${ m transitivity_avg}$	-0.8135	1.891	-0.430	0.667	-4.519	2.892
$\operatorname{count}_{\operatorname{avg}}$	0.0044	0.018	0.249	0.804	-0.030	0.039
Fraction Odd	0.2767	0.141	1.963	0.050	0.000	0.553
Omnibus:	4.495	Durbir	n-Watso	n:	2.420	
Prob(Omnibus)	: 0.106	Jarque	-Bera (JB):	4.447	
Skew:	-0.629	$\operatorname{Prob}(J$	B):	-	0.108	
Kurtosis:	2.668	Cond.	No.	1	.24e + 03	

Table 2.62

	0.1	•			0.011	_
Dep. Variable:	final_st	— –		0.211		
Model:	OLS		Adj. R-se	-	0.059	
Method:	Least Squ		F-statisti		1.256	
Date:	Tue, 08 Mai	: 2022	Prob (F-s	statistic): 0.279	
Time:	00:28:0	9	Log-Likel	lihood:	19.207	
No. Observations:	63		AIC:		-16.41	
Df Residuals:	52		BIC:		7.161	
Df Model:	10					
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.0704	0.734	0.096	0.924	-1.368	1.509
${ m frac_shortcut_avg}$	0.1030	0.672	0.153	0.878	-1.214	1.420
diameter_avg	-0.0089	0.076	-0.117	0.907	-0.158	0.140
$avg_path_length_avg$	-0.0202	0.363	-0.055	0.956	-0.732	0.692
transitivity avg	-0.1676	1.795	-0.093	0.926	-3.685	3.350
$\operatorname{count}_{\operatorname{avg}}$	0.0192	0.015	1.317	0.188	-0.009	0.048
Complex	1.331e-05	0.000	0.051	0.960	-0.001	0.001
Familiar	-3.318e-06	4.63e-0	5 -0.072	0.943	-9.4e-05	8.74e-05
Stakes	-2.273e-05	0.000	-0.129	0.897	-0.000	0.000
${\rm Emotionally_Charged}$	-2.667e-05	4.9e-05	-0.544	0.586	-0.000	6.94 e- 05
Fraction Odd	0.2424	0.124	1.950	0.051	-0.001	0.486
Omnibus:	5.225	Durbin-	Watson:	2.	244	
Prob (Omnibus):	0.073	Jarque-	Bera (JB): 5.	142	
Skew:	-0.693	Prob(JI	3):	0.0)765	
Kurtosis:	2.813	Cond. I	No.	2.04	$e{+}05$	

Table 2.63

Dep. Variable:	wir	1	R-squa	red	0	263
Model:	OLS		Adj. R-squared			028
Method:	Least Sc	-	F-stati	-		5541
	Fue, 08 M			F-statis		894
Time:	00:28		,	kelihoo	,	3.620
No. Observations:	63		AIC:			0.24
Df Residuals:	47		BIC:			3.53
Df Model:	15					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.4610	1.370	1.067	0.286	-1.223	4.145
skin: fire	-0.3390	0.685	-0.495	0.621	-1.682	1.004
skin: generals	-0.5415	0.818	-0.662	0.508	-2.145	1.062
skin: hiring	-0.5365	0.689	-0.778	0.436	-1.887	0.814
skin: mascot	-0.5591	0.721	-0.776	0.438	-1.972	0.854
skin: olympics	-0.4881	0.670	-0.728	0.467	-1.802	0.826
skin: orchestra	-0.3633	0.681	-0.534	0.594	-1.698	0.971
skin: plant	-0.3903	0.684	-0.570	0.568	-1.731	0.951
skin: restaurant	-0.3390	0.697	-0.486	0.627	-1.706	1.028
skin: space	-0.3620	0.690	-0.525	0.600	-1.715	0.991
$frac_shortcut_avg$	-0.0949	1.305	-0.073	0.942	-2.653	2.463
$diameter_avg$	-0.0532	0.143	-0.372	0.710	-0.333	0.227
avg_path_length_avg	-0.3355	0.740	-0.454	0.650	-1.785	1.114
$transitivity_avg$	1.0341	3.235	0.320	0.749	-5.307	7.375
$\operatorname{count}_{\operatorname{avg}}$	0.0049	0.032	0.154	0.878	-0.058	0.068
Fraction Odd	-0.4134	0.259	-1.598	0.110	-0.921	0.094
Omnibus:	15.586	Durbi	n-Watsc	on:	2.211	
Prob (Omnibus):	0.000	Jarque	e-Bera (JB):	17.745	
Skew:	1.239	Prob(.	JB):		0.000140	
Kurtosis:	3.790	Cond.	No.		$1.24e{+}03$	

Table 2.64

Dep. Variable:	win		R-square	d:	0.187	7
Model:	OLS		Adj. R-so			
Method:	Least Squ		F-statisti	-	0.760	
Date:	Tue, 08 Mar		Prob (F-s	statistic)): 0.665	5
Time:	00:28:09		Log-Likel	,	-16.72	25
No. Observations:	63		AIC:		55.45	5
Df Residuals:	52		BIC:		79.03	3
Df Model:	10					
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.2629	1.265	0.998	0.318	-1.217	3.743
${ m frac}$ shortcut ${ m avg}$	-0.2560	1.261	-0.203	0.839	-2.727	2.215
diameter avg	-0.0486	0.138	-0.353	0.724	-0.319	0.221
$avg_path_length_avg$	-0.2393	0.686	-0.349	0.727	-1.583	1.104
$\operatorname{transitivity}_{\operatorname{avg}}$	0.1503	3.148	0.048	0.962	-6.019	6.320
$\operatorname{count}_{\operatorname{avg}}$	-0.0112	0.025	-0.441	0.659	-0.061	0.039
Complex	8.471e-05	0.001	0.164	0.870	-0.001	0.001
Familiar	1.31e-05	8.3e-05	0.158	0.875	-0.000	0.000
Stakes	-5.385e-05	0.000	-0.160	0.873	-0.001	0.001
Emotionally_Charged	1.013e-05	9.55e-0	5 0.106	0.915	-0.000	0.000
Fraction Odd	-0.3490	0.224	-1.558	0.119	-0.788	0.090
Omnibus:	19.509	Durbin	-Watson:	2.	092	
Prob (Omnibus):	0.000	-	Bera (JB	5): 24	.276	
Skew:	1.401	Prob(J]	B):	5.3	5e-06	
Kurtosis:	4.184	Cond.	No.	2.04	$ m le{+}05$	

Table 2.65

Dep. Variable:	final	std	R-squa	ared:	0.	198
Model:	OL	-	-	R-square		.036
Method:	Least So	quares	F-stati			8399
Date:	Tue, 08 M	-	Prob (F-statis	tic): 0.	624
Time:	00:28	:21	,	kelihood	,	.679
No. Observations:	63		AIC:		-7	.358
Df Residuals:	48		BIC:		24	4.79
Df Model:	14	:				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.0344	0.808	0.043	0.966	-1.550	1.619
skin: fire	0.1382	0.385	0.359	0.719	-0.615	0.892
skin: generals	0.2533	0.390	0.650	0.516	-0.511	1.017
skin: hiring	0.3089	0.391	0.790	0.429	-0.457	1.075
skin: mascot	0.2405	0.398	0.604	0.546	-0.540	1.021
skin: olympics	0.1377	0.382	0.361	0.718	-0.611	0.886
skin: orchestra	0.2174	0.382	0.568	0.570	-0.532	0.967
skin: plant	0.1801	0.384	0.469	0.639	-0.572	0.933
skin: restaurant	0.2330	0.391	0.596	0.551	-0.533	0.999
skin: space	0.2271	0.394	0.576	0.565	-0.546	1.000
$frac_shortcut_avg$	0.2295	0.757	0.303	0.762	-1.255	1.714
diameter_avg	-0.0062	0.087	-0.071	0.944	-0.177	0.165
$avg_path_length_avg$	0.0373	0.405	0.092	0.927	-0.757	0.831
${ m transitivity_avg}$	-0.3487	1.841	-0.189	0.850	-3.957	3.260
$\operatorname{count_avg}$	0.0039	0.019	0.204	0.838	-0.033	0.041
Omnibus:	6.277	Durbin	n-Watso	n:	2.410	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.043	Jarque	-Bera (JB):	6.399	
\mathbf{Skew} :	-0.753	$\operatorname{Prob}(J$	IB):		0.0408	
Kurtosis:	2.590	Cond.	No.	1	.23e+03	

Table 2.66

Dep. Variable:	$final_st$		R-square		0.138	
Model:	OLS		Adj. R-se	quared:	-0.009	
Method:	Least Squa	ares I	F-statisti	c:	0.9839)
Date:	Tue, 08 Mar	2022 I	Prob (F-	statistic): 0.464	
Time:	00:28:22	1 I	Log-Like	lihood:	16.416	
No. Observations:	63	1	AIC:		-12.83	
Df Residuals:	53	1	BIC:		8.600	
Df Model:	9					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	0.0461	0.708	0.065	0.948	-1.342	1.434
frac shortcut avg	0.3265	0.691	0.472	0.637	-1.028	1.681
diameter avg	-0.0147	0.080	-0.183	0.855	-0.172	0.143
$avg_path_length_avg_$	-0.0354	0.371	-0.095	0.924	-0.763	0.692
$\overline{\text{transitivity}}$ avg	0.2490	1.698	0.147	0.883	-3.079	3.577
$\operatorname{count} \operatorname{avg}^-$	0.0172	0.015	1.143	0.253	-0.012	0.047
Complex	-3.326e-05	0.000	-0.128	0.898	-0.001	0.000
Familiar	1.474e-05	4.07e-05	0.362	0.717	-6.5e-05	9.45 e- 05
Stakes	3.119e-05	0.000	0.167	0.867	-0.000	0.000
${\rm Emotionally_Charged}$	-2.738e-05	5.58e-05	-0.491	0.623	-0.000	8.19e-05
Omnibus:	7.211	Durbin-	Watson:	2.	314	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.027	Jarque-I	Bera (JB): 7.	539	
Skew:	-0.829	Prob(JB	s):	0.0)231	
Kurtosis:	2.653	Cond. N	lo.	2.03	m Be+05	

Table 2.67

Dep. Variable:	win		D cours	node	0	200
Model:	OLS		R-squa			200
Method:			F-stati	-square		.055 1909
	-	L				
Time:	Tue, 08 M 00:28		•	F-statis kelihood	,	927 5.195
No. Observations:	63	.21	0	kennood		
Df Residuals:			AIC: BIC:			2.39 1.54
Df Model:	48 14		DIC:		94	1.04
Di Model:						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.4163	1.402	1.010	0.312	-1.331	4.163
skin: fire	-0.3926	0.805	-0.488	0.626	-1.971	1.186
skin: generals	-0.4995	0.863	-0.579	0.563	-2.190	1.191
skin: hiring	-0.5418	0.803	-0.675	0.500	-2.115	1.032
skin: mascot	-0.4436	0.828	-0.536	0.592	-2.067	1.180
skin: olympics	-0.5140	0.792	-0.649	0.517	-2.067	1.039
skin: orchestra	-0.3676	0.802	-0.458	0.647	-1.940	1.205
skin: plant	-0.3532	0.802	-0.440	0.660	-1.926	1.219
skin: restaurant	-0.4054	0.816	-0.497	0.619	-2.004	1.193
skin: space	-0.4113	0.815	-0.505	0.614	-2.008	1.186
${\rm frac_shortcut_avg}$	-0.4178	1.401	-0.298	0.766	-3.164	2.328
$diameter_avg$	-0.0303	0.147	-0.206	0.837	-0.319	0.258
$avg_path_length_avg$	-0.3228	0.750	-0.430	0.667	-1.793	1.147
${ m transitivity_avg}$	0.3396	3.229	0.105	0.916	-5.989	6.668
$\operatorname{count}_{\operatorname{avg}}$	0.0058	0.034	0.169	0.866	-0.061	0.072
Omnibus:	17.111	Durbi	n-Watso	on:	2.260	
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque	e-Bera (JB):	20.209	
Skew:	1.317	Prob(.	JB):		4.09e-05	
Kurtosis:	3.874	Cond.	No.		$1.23e{+}03$	

Table 2.68

			D	•	0.10	
Dep. Variable:	win		R-squared:		0.13	
Model:	OLS .		Adj. R-so	-	-0.01	
Method:	Least Squa		F-statisti		0.809	4
Date:	fue, 08 Mar	2022	Prob (F-s	statistic)): 0.610)
Time:	00:28:22	1	Log-Likel	ihood:	-18.60)2
No. Observations:	63		AIC:		57.20)
Df Residuals:	53		BIC:		78.64	4
Df Model:	9					
	coef	std er	r z	P > z	[0.025]	0.975]
Intercept	1.2980	1.208	1.075	0.283	-1.069	3.665
${ m frac} { m ~shortcut} { m ~avg}$	-0.5778	1.310	-0.441	0.659	-3.146	1.990
diameter avg	-0.0402	0.138	-0.291	0.771	-0.311	0.230
avg_{path} length avg_{path}	-0.2173	0.672	-0.323	0.746	-1.534	1.100
transitivity avg	-0.4496	3.066	-0.147	0.883	-6.459	5.560
$\operatorname{count} \operatorname{avg}^-$	-0.0084	0.025	-0.340	0.734	-0.057	0.040
Complex	0.0002	0.001	0.303	0.762	-0.001	0.001
Familiar	-1.289e-05	7.58e-0	5 -0.170	0.865	-0.000	0.000
Stakes	-0.0001	0.000	-0.390	0.697	-0.001	0.001
${\rm Emotionally_Charged}$	1.115e-05	0.000	0.109	0.913	-0.000	0.000
Omnibus:	23.047	Durbin	-Watson:	2.	203	
Prob(Omnibus):	0.000	Jarque-	Bera (JB): 31	.191	
Skew:	1.584	Prob(J	B):	1.6	9e-07	
Kurtosis:	4.357	Cond.	,	2.03	Be+05	

Table 2.69

Dep. Variable:	final	_std	R-squ	ared:		0.352
Model:	OI	LS	Adj.	R-squar	ed:	0.126
Method:	Least Squares		F-sta	F-statistic:		
Date:	Tue, 08 M	Mar 2022	Prob	(F-stati	\mathbf{stic} :	0.0758
Time:	00:2	8:42	Log-I	likelihoo	od:	25.392
No. Observations:	6	3	AIC:			-16.78
Df Residuals:	4	6	BIC:			19.65
Df Model:	1	6				
	coef	std err	\mathbf{Z}	$P \! > \left z \right $	[0.025	0.975]
Intercept	2.0979	1.235	1.699	0.089	-0.323	4.519
skin: fire	0.0587	0.214	0.274	0.784	-0.362	0.479
skin: generals	0.2494	0.229	1.090	0.276	-0.199	0.698
skin: hiring	0.2596	0.225	1.156	0.248	-0.180	0.700
skin: mascot	0.2891	0.231	1.254	0.210	-0.163	0.741
skin: olympics	0.1039	0.210	0.494	0.621	-0.308	0.516
skin: orchestra	0.2032	0.203	1.001	0.317	-0.195	0.601
skin: plant	0.1982	0.217	0.911	0.362	-0.228	0.624
skin: restaurant	0.1991	0.217	0.917	0.359	-0.227	0.625
skin: space	0.1748	0.210	0.832	0.405	-0.237	0.587
Fraction Odd 0.2	-0.1936	0.086	-2.243	0.025	-0.363	-0.024
Fraction Odd 0.5	-0.0573	0.071	-0.806	0.420	-0.197	0.082
${ m frac_shortcut_1}$	-0.6306	0.873	-0.722	0.470	-2.342	1.080
$diameter_1$	0.0411	0.082	0.502	0.616	-0.119	0.202
avg_path_length_1	-1.0388	0.835	-1.244	0.214	-2.676	0.598
$transitivity_1$	-2.2767	2.201	-1.035	0.301	-6.590	2.036
count_1	0.0518	0.038	1.350	0.177	-0.023	0.127
Omnibus:	2.127	Durb	in-Wats	on:	2.341	
Prob(Omnibus): 0.345	-	e-Bera	(JB):	1.967	
Skew:	-0.423	Prob((JB):		0.374	
Kurtosis:	2.821	Cond	. No.		1.63e+0	3

Table 2.70

						_
Dep. Variable:	$final_s$	td 1	R-square	ed:	0.292	
Model:	OLS		Adj. R-s	squared:	0.139	
Method:	Least Squ	iares]	F-statist	ic:	1.586	
Date:	Tue, 08 Ma	r 2022 🛛 🗎	Prob (F·	statistic	c): 0.131	
Time:	00:28:4	12]	Log-Like	elihood:	22.610	
No. Observations:	63	L	AIC:		-21.22	
Df Residuals:	51]	BIC:		4.498	
Df Model:	11					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	2.3814	1.144	2.082	0.037	0.140	4.623
0.2 Fraction Odd	-0.1805	0.076	-2.374	0.018	-0.329	-0.031
0.5 Fraction Odd	-0.0549	0.068	-0.808	0.419	-0.188	0.078
frac shortcut 1	-0.6362	0.799	-0.796	0.426	-2.203	0.931
$diameter_1$	0.0329	0.069	0.478	0.633	-0.102	0.168
${ m avg_path_length_1}$	-1.2021	0.748	-1.608	0.108	-2.667	0.263
$transitivity_1$	-1.8742	2.090	-0.897	0.370	-5.971	2.223
count 1	0.0669	0.036	1.876	0.061	-0.003	0.137
Complex	-1.068e-05	0.000	-0.046	0.963	-0.000	0.000
Familiar	-3.66e-06	3.93e-05	-0.093	0.926	-8.07e-05	7.34e-05
\mathbf{Stakes}	-6.896e-06	0.000	-0.042	0.966	-0.000	0.000
$Emotionally_Charged$	-4.422e-05	5.6e-05	-0.790	0.429	-0.000	6.55e-05
Omnibus:	1.286	Durbin-	Watson:	2	.142	
Prob(Omnibus): 0.526	Jarque-l	Bera (JE	3): 1	.320	
Skew:	-0.312	Prob(JE	B):	0	.517	
Kurtosis:	2.665	Cond. N	Jo.	2.5_{-}	$4\mathrm{e}{+}05$	

Table 2.71

Dep. Variable:	W	in	R-squ	ared:		0.283
Model:	OI	LS	Adj.	R-squar	ed:	0.034
Method:	Least S	quares	F-stat	tistic:	().5681
Date:	Tue, 08 N	Mar 2022	\mathbf{Prob}	(F-stati	stic):	0.891
Time:	00:2	8:42	Log-L	ikelihoo	d: -	12.751
No. Observations:	6	3	AIC:			59.50
Df Residuals:	4	6	BIC:			95.94
Df Model:	1	6				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-1.9174	2.416	-0.794	0.427	-6.652	2.818
skin: fire	-0.2516	0.605	-0.416	0.678	-1.438	0.935
skin: generals	-0.4310	0.642	-0.671	0.502	-1.690	0.828
skin: hiring	-0.3784	0.603	-0.628	0.530	-1.560	0.803
skin: mascot	-0.3988	0.629	-0.634	0.526	-1.632	0.835
skin: olympics	-0.4298	0.586	-0.733	0.463	-1.579	0.719
skin: orchestra	-0.2804	0.588	-0.477	0.633	-1.432	0.872
skin: plant	-0.3427	0.599	-0.572	0.567	-1.517	0.831
skin: restaurant	-0.3416	0.599	-0.570	0.569	-1.516	0.833
skin: space	-0.2922	0.594	-0.492	0.622	-1.456	0.871
Fraction Odd 0.2	0.2910	0.168	1.730	0.084	-0.039	0.621
Fraction Odd 0.5	0.1159	0.125	0.928	0.353	-0.129	0.361
frac shortcut 1	0.9535	1.680	0.568	0.570	-2.338	4.245
diameter 1	-0.1139	0.163	-0.699	0.485	-0.433	0.206
avg_path_length_1	1.7051	1.754	0.972	0.331	-1.732	5.142
transitivity_1	2.5391	4.044	0.628	0.530	-5.386	10.464
count_1	-0.0971	0.078	-1.249	0.212	-0.250	0.055
Omnibus:	13.807	7 Durb	in-Wats	son:	2.031	
Prob(Omnibus)): 0.001	Jarqu	ıe-Bera	(JB):	15.044	
Skew:	1.145	Prob	(JB):		0.000541	L
Kurtosis:	3.696	Cond	. No.		$1.63e{+}0.03$	3

Table 2.72

Dep. Variable:	win		R-square	۰d	0.23	8
Model:	OLS		Adj. R-squared:		0.23	
Method:	Least Squ		F-statistic:		0.822	
Date:	Tue, 08 Mar		Prob (F-			
Time:	00:28:4		Log-Like		-14.6	
No. Observations:	63		AIC:		53.3	
Df Residuals:	51		BIC:		79.0	6
Df Model:	11					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-2.4624	2.143	-1.149	0.251	-6.663	1.738
Fraction Odd 0.2	0.2832	0.145	1.949	0.051	-0.002	0.568
Fraction Odd 0.5	0.0906	0.126	0.718	0.473	-0.157	0.338
${ m frac_shortcut_1}$	0.8343	1.541	0.541	0.588	-2.186	3.854
$diameter_1$	-0.1561	0.129	-1.211	0.226	-0.409	0.097
$avg_path_length_1$	2.2019	1.489	1.479	0.139	-0.717	5.121
${ m transitivity}_1$	1.7569	3.765	0.467	0.641	-5.623	9.137
count_1	-0.1223	0.071	-1.729	0.084	-0.261	0.016
Complex	5.09e-05	0.000	0.119	0.905	-0.001	0.001
Familiar	-7.6e-06	7.37e-05	5 -0.103	0.918	-0.000	0.000
Stakes	-5.169e-05	0.000	-0.176	0.860	-0.001	0.001
Emotionally_Charged	3.585e-05	0.000	0.329	0.742	-0.000	0.000
Omnibus:	13.594	Durbin	-Watson:	: 1	.950	
Prob(Omnibus)): 0.001	Jarque-	Bera (JI	3): 14	4.810	
Skew:	1.145	Prob(J	B):	0.0	000608	
Kurtosis:	3.631	Cond.	No.	2.5	$4\mathrm{e}{+}05$	

Table 2.73

Dep. Variable:	fnal	std	Dag	d.		0.345
Model:				ared:	ad.	$0.345 \\ 0.136$
Method:	OLS Least Squares		0	Adj. R-squared: F-statistic:		
				Prob (F-statistic):		
Date:	,	Mar 2022			· ·	0.0745
Time:		8:42	0	Likelihoo		25.078
No. Observations:		3	AIC:			-18.16
Df Residuals:		7	BIC:			16.13
Df Model:	1	5				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.6863	1.172	1.438	0.150	-0.611	3.984
skin: fire	0.0843	0.216	0.390	0.696	-0.339	0.508
skin: generals	0.2686	0.220	1.223	0.221	-0.162	0.699
skin: hiring	0.2651	0.231	1.148	0.251	-0.187	0.718
skin: mascot	0.2842	0.238	1.192	0.233	-0.183	0.751
skin: olympics	0.1159	0.218	0.532	0.595	-0.311	0.543
skin: orchestra	0.2047	0.213	0.963	0.335	-0.212	0.621
skin: plant	0.2105	0.223	0.944	0.345	-0.227	0.648
skin: restaurant	0.2070	0.225	0.920	0.358	-0.234	0.648
skin: space	0.1890	0.216	0.875	0.382	-0.235	0.613
$frac_shortcut_1$	-0.5256	0.868	-0.606	0.545	-2.227	1.176
diameter_1	0.0360	0.080	0.452	0.651	-0.120	0.192
$avg_path_length_1$	-0.9798	0.796	-1.230	0.219	-2.541	0.581
transitivity_1	-2.0258	2.207	-0.918	0.359	-6.351	2.299
count_1	0.0497	0.037	1.356	0.175	-0.022	0.121
Fraction Odd	0.3139	0.139	2.256	0.024	0.041	0.586
Omnibus:	2.379	Durbi	in-Wats	on:	2.342	
Prob(Omnibus): 0.304	Jarqu	e-Bera	(JB):	2.321	
Skew:	-0.441	Prob((JB):		0.313	
Kurtosis:	2.675	Cond	. No.		$1.59e{+}0$	3

Table 2.74

						_
Dep. Variable:	$final_s$		R-square		0.286	
Model:	OLS		Adj. R-s	squared:	0.149	
Method:	Least Squ	iares	F-statist	ic:	1.676	
Date:	Tue, 08 Ma	r 2022	Prob (F-	-statistic	c): 0.112	
Time:	00:28:4	12	Log-Like	elihood:	22.358	
No. Observations:	63		AIC:		-22.72	
Df Residuals:	52		BIC:		0.8585	
Df Model:	10					
	coef	std err		$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.9668	1.023	1.923	0.055	-0.038	3.972
frac_shortcut_1	-0.5377	0.776	-0.693	0.488	-2.058	0.982
diameter 1	0.0281	0.068	0.415	0.678	-0.105	0.161
$avg_path_length_1$	-1.1328	0.699	-1.621	0.105	-2.502	0.237
transitivity 1	-1.6338	2.028	-0.806	0.420	-5.608	2.341
count_1	0.0643	0.034	1.898	0.058	-0.002	0.131
Complex	8.105e-06	0.000	0.036	0.971	-0.000	0.000
Familiar	-2.791e-06	3.85e-05	-0.072	0.942	-7.83e-05	7.27e-05
Stakes	-1.907e-05	0.000	-0.119	0.905	-0.000	0.000
Emotionally_Charged	-3.767e-05	5.21e-05	-0.723	0.469	-0.000	6.44e-05
Fraction Odd	0.2957	0.123	2.409	0.016	0.055	0.536
Omnibus:	1.906	Durbin-	-Watson:	2	.148	
Prob(Omnibus)): 0.386	Jarque-	Bera (JI	3): 1	.859	
\mathbf{Skew} :	-0.349	Prob(JI	B):	0	.395	
Kurtosis:	2.530	Cond. I	No.	2.4'	$7\mathrm{e}{+}05$	

Table 2.75

Dep. Variable:	wi	'n	R-squ	arod		0.282	
Model:	OI		-	R-squar		0.282	
Method:	Least S	. –	F-stat	-		0.6073	
Date:	Tue, 08 M	-		(F-stati		0.854	
Time:	00:23			ikelihoo	/	12.804	
No. Observations:	6		AIC:	IKCIIIOU		57.61	
Df Residuals:	4	-	BIC:			91.90	
Df Model:	1		DIC.			51.50	
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025	0.975]	
Test on a cent					•		
Intercept	-1.4143	2.269	-0.623	0.533	-5.861	3.033	
skin: fire	-0.2709	0.608	-0.446	0.656	-1.462	0.920	
skin: generals	-0.4454	0.629	-0.709	0.479	-1.678	0.787	
skin: hiring	-0.3824	0.605	-0.632	0.527	-1.568	0.803	
skin: mascot	-0.3952	0.632	-0.625	0.532	-1.634	0.844	
skin: olympics	-0.4388	0.588	-0.747	0.455	-1.591	0.713	
skin: orchestra	-0.2816	0.592	-0.476	0.634	-1.441	0.878	
skin: plant	-0.3520	0.600	-0.587	0.557	-1.527	0.823	
skin: restaurant	-0.3475	0.603	-0.576	0.564	-1.529	0.834	
skin: space	-0.3029	0.594	-0.510	0.610	-1.467	0.861	
$frac_shortcut_1$	0.8748	1.659	0.527	0.598	-2.378	4.127	
$diameter_1$	-0.1101	0.155	-0.711	0.477	-0.413	0.193	
$avg_path_length_1$	1.6608	1.675	0.991	0.321	-1.622	4.944	
$transitivity_1$	2.3509	3.987	0.590	0.555	-5.464	10.166	
count_1	-0.0955	0.075	-1.274	0.203	-0.243	0.051	
Fraction Odd	-0.4784	0.270	-1.773	0.076	-1.007	0.051	
Omnibus:	13.512	2 Durb	in-Wats	son:	2.026		
Prob(Omnibus): 0.001	Jarqu	ie-Bera	(JB):	14.681		
Skew:	1.139	\mathbf{Prob}	(JB):		0.000649	9	
Kurtosis:	3.633	Cond	. No.		$1.59\mathrm{e}{+0}$	3	

Table 2.76

Dep. Variable:	win		R-square	d:	0.23	34
Model:	OLS		Adj. R-s	quared:	0.08	37
Method:	Least Squ	ares	F-statisti	c:	0.91'	79
Date:	Fue, 08 Mai	r 2022	Prob (F-	statistic	e): 0.52	24
Time:	00:28:4	2	Log-Like	lihood:	-14.8	30
No. Observations:	63		AIC:		51.6	6
Df Residuals:	52		BIC:		75.2	3
Df Model:	10					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975
Intercept	-1.8339	1.908	-0.961	0.336	-5.573	1.906
${ m frac_shortcut_1}$	0.6922	1.502	0.461	0.645	-2.252	3.637
diameter 1	-0.1492	0.124	-1.199	0.230	-0.393	0.095
${ m avg} { m path} { m length} 1$	2.1019	1.380	1.523	0.128	-0.603	4.806
transitivity 1	1.4101	3.693	0.382	0.703	-5.828	8.648
count_1	-0.1185	0.067	-1.775	0.076	-0.249	0.012
Complex	2.38e-05	0.000	0.058	0.954	-0.001	0.001
Familiar	-8.853e-06	7.17e-05	5 -0.123	0.902	-0.000	0.000
Stakes	-3.412e-05	0.000	-0.118	0.906	-0.001	0.001
${\rm Emotionally_Charged}$	2.64 e- 05	0.000	0.243	0.808	-0.000	0.000
$\operatorname{condition_int}$	-0.4646	0.236	-1.966	0.049	-0.928	-0.002
Omnibus:	13.401	Durbin	-Watson:	1	.937	
Prob (Omnibus):	0.001	Jarque-	Bera (JI	B): 14	4.661	
Skew:	1.150	$\operatorname{Prob}(J)$	B):	0.0	000655	
Kurtosis:	3.544	Cond.	No.	2.4	$7\mathrm{e}{+}05$	

Table 2.77

Dep. Variable:	final	_std	R-squ	ared:	0	.277
Model:	OI	m LS	Adj. 1	R-squar	ed: 0	.026
Method:	Least S	quares	F-stat	F-statistic:		.106
Date:	Tue, 08 N	/lar 2022	\mathbf{Prob}	(F-statis	stic): 0	.377
Time:	02:22	2:21	$\operatorname{Log-L}$	ikelihoo	d: 21	1.975
No. Observations:	63	3	AIC:		-6	0.950
Df Residuals:	40	<u>.</u>	BIC:		2	6.48
Df Model:	10	6				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.1004	0.748	-0.134	0.893	-1.567	1.366
skin: fire	0.0970	0.295	0.328	0.743	-0.482	0.676
skin: generals	0.2876	0.349	0.823	0.410	-0.397	0.972
skin: hiring	0.2908	0.305	0.954	0.340	-0.307	0.888
skin: mascot	0.2991	0.320	0.936	0.349	-0.327	0.926
skin: olympics	0.1051	0.288	0.365	0.715	-0.460	0.670
skin: orchestra	0.2087	0.291	0.718	0.473	-0.361	0.778
skin: plant	0.1733	0.295	0.587	0.557	-0.406	0.752
skin: restaurant	0.1701	0.307	0.554	0.580	-0.432	0.772
skin: space	0.1784	0.303	0.588	0.556	-0.416	0.773
Fraction Odd 0.2	-0.1677	0.087	-1.938	0.053	-0.337	0.002
Fraction Odd 0.5	-0.0637	0.078	-0.817	0.414	-0.216	0.089
${ m frac_shortcut_10}$	0.1021	0.614	0.166	0.868	-1.100	1.305
${ m diameter_10}$	-0.0352	0.074	-0.478	0.633	-0.180	0.109
avg_path_length_10	0.2443	0.329	0.742	0.458	-0.401	0.889
${ m transitivity_10}$	-0.3151	1.567	-0.201	0.841	-3.387	2.757
count_10	0.0015	0.014	0.107	0.915	-0.026	0.029
Omnibus:	4.714	Durbi	n-Watso	on:	2.442	
Prob(Omnibus)		-	e-Bera	(JB):	4.659	
Skew:	-0.632	$\operatorname{Prob}($	JB):		0.0973	
Kurtosis:	2.580	Cond.	No.		1.04e + 03	

Table 2.78

	0 1			•	0.00×	_
Dep. Variable:	final_s	—		0.205		
Model:	OLS		Adj. R-s	-	0.033	
Method:	Least Squ		F-statist		1.006	
Date:	Tue, 08 Ma	r 2022	Prob (F·	statistic	e): 0.454	
Time:	02:22:2	21	Log-Like	elihood:	18.959	
No. Observations:	63		AIC:		-13.92	
Df Residuals:	51		BIC:		11.80	
Df Model:	11					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.0823	0.716	-0.115	0.908	-1.486	1.321
Fraction Odd 0.2	-0.1449	0.076	-1.911	0.056	-0.294	0.004
Fraction Odd 0.5	-0.0661	0.075	-0.880	0.379	-0.213	0.081
frac shortcut 10	0.1801	0.571	0.315	0.752	-0.939	1.299
diameter 10	-0.0490	0.071	-0.690	0.490	-0.188	0.090
avg path length 10	0.2167	0.321	0.675	0.500	-0.413	0.846
transitivity 10	0.1839	1.490	0.123	0.902	-2.736	3.103
count 10	0.0131	0.012	1.128	0.259	-0.010	0.036
Complex	1.365e-05	0.000	0.048	0.961	-0.001	0.001
Familiar	-3.388e-06	4.66e-05	-0.073	0.942	-9.47e-05	8.79e-05
Stakes	-2.266e-05	0.000	-0.119	0.905	-0.000	0.000
Emotionally_Charged	-2.23e-05	5.55e-05	-0.402	0.688	-0.000	8.65e-05
Omnibus:	5.442	Durbin-	Watson:	2.	.257	
Prob(Omnibus)): 0.066	Jarque-	Bera (JE	B): 5.	.474	
Skew:	-0.705	Prob(JI	3):	0.	0648	
Kurtosis:	2.687	Cond. I	No.	1.78	8e+05	

Table 2.79

Dep. Variable:	wi	n	R-squ	ared:	0	.272
Model:	OL	\mathbf{S}	Adj. I	R-square	e d: 0	.019
Method:	Least Se	quares	F-stat	istic:	0.	5525
Date:	Tue, 08 M	far 2022	Prob ((F-statis	stic): 0	.902
Time:	02:22	2:21	Log-Li	ikelihoo	d: -1	3.230
No. Observations:	63	5	AIC:		6	0.46
Df Residuals:	46	5	BIC:		9	6.89
Df Model:	16	5				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.6980	1.314	1.292	0.196	-0.878	4.274
skin: fire	-0.4030	0.673	-0.599	0.549	-1.721	0.915
skin: generals	-0.6018	0.810	-0.743	0.458	-2.190	0.986
skin: hiring	-0.5493	0.683	-0.805	0.421	-1.887	0.788
skin: mascot	-0.5600	0.720	-0.778	0.437	-1.972	0.852
skin: olympics	-0.5084	0.662	-0.768	0.442	-1.805	0.788
skin: orchestra	-0.3860	0.673	-0.574	0.566	-1.705	0.933
skin: plant	-0.3922	0.676	-0.580	0.562	-1.717	0.933
skin: restaurant	-0.3559	0.696	-0.512	0.609	-1.719	1.007
skin: space	-0.3884	0.687	-0.566	0.572	-1.734	0.958
Fraction Odd 0.2	0.2424	0.156	1.551	0.121	-0.064	0.549
Fraction Odd 0.5	0.1310	0.134	0.977	0.329	-0.132	0.394
${ m frac_shortcut_10}$	-0.4347	1.081	-0.402	0.688	-2.554	1.685
diameter_10	0.0154	0.122	0.126	0.899	-0.224	0.255
$avg_path_length_10$	-0.5287	0.595	-0.889	0.374	-1.694	0.637
transitivity_10	-0.1624	2.657	-0.061	0.951	-5.370	5.045
$\operatorname{count}_{10}$	0.0047	0.024	0.191	0.848	-0.043	0.053
Omnibus:	15.292	Durbi	n-Wats	on:	2.188	
Prob(Omnibus)): 0.000	Jarqu	e-Bera	(JB):	17.280	
Skew:	1.222	$\operatorname{Prob}($	JB):		0.000177	
Kurtosis:	3.779	Cond.	No.		1.04e + 03	

Table 2.80

Deer Weedelale	•		D	1	0.10	
Dep. Variable:	win R-squared			0.19		
Model:	OLS		Adj. R-s		0.02	
Method:	Least Squ		F-statisti		0.624	
Date:	Tue, 08 Mai		Prob (F-		-	
Time:	02:22:2		Log-Like	lihood:	-16.4	53
No. Observations:	63		AIC:		56.9	1
Df Residuals:	51		BIC:		82.6	52
Df Model:	11					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	1.5075	1.206	1.250	0.211	-0.856	3.871
Fraction Odd 0.2	0.2100	0.138	1.521	0.128	-0.061	0.481
Fraction Odd 0.5	0.1070	0.129	0.832	0.405	-0.145	0.359
frac shortcut 10	-0.4374	1.029	-0.425	0.671	-2.454	1.579
diameter 10	0.0456	0.125	0.366	0.715	-0.199	0.290
avg path length 10	-0.5914	0.567	-1.043	0.297	-1.702	0.520
transitivity 10	-0.5992	2.554	-0.235	0.814	-5.605	4.406
count 10	-0.0053	0.019	-0.277	0.781	-0.043	0.032
Complex	7.974e-05	0.001	0.142	0.887	-0.001	0.001
Familiar	1.468e-05	8.56e-05	6 0.171	0.864	-0.000	0.000
Stakes	-4.707e-05	0.000	-0.129	0.898	-0.001	0.001
Emotionally_Charged	-7.578e-06	9.19e-05	6 -0.082	0.934	-0.000	0.000
Omnibus:	18.690	Durbin	-Watson:	2	.068	
Prob(Omnibus	b): 0.000	Jarque-	Bera (JI	3): 22	2.809	
Skew:	1.367	Prob(J)	B):	1.1	1e-05	
Kurtosis:	4.102	Cond.	No.	1.7	$8\mathrm{e}{+}05$	

Table 2.81

Dep. Variable:	final	std	R-squ	ared:	(0.276	
Model:	OLS		-	R-square			
Method:	Least Squares		F-statistic:		1.209		
Date:	Tue, 08 Mar 2022		Prob (F-statis				
Time:	02:22			Log-Likelihoo		,	
No. Observations:	63		AIC:		-11.81		
Df Residuals:	47		BIC:		2	22.48	
Df Model:	15	1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	-0.3605	0.760	-0.474	0.635	-1.851	1.130	
skin: fire	0.1097	0.292	0.376	0.707	-0.462	0.682	
skin: generals	0.2960	0.328	0.904	0.366	-0.346	0.938	
skin: hiring	0.2926	0.304	0.962	0.336	-0.304	0.889	
skin: mascot	0.2970	0.318	0.933	0.351	-0.327	0.921	
skin: olympics	0.1117	0.288	0.388	0.698	-0.453	0.676	
skin: orchestra	0.2099	0.291	0.722	0.470	-0.360	0.780	
skin: plant	0.1809	0.294	0.615	0.539	-0.396	0.758	
skin: restaurant	0.1762	0.307	0.574	0.566	-0.425	0.778	
skin: space	0.1853	0.302	0.614	0.539	-0.406	0.777	
$frac_shortcut_10$	0.1480	0.606	0.244	0.807	-1.040	1.336	
$diameter_{10}$	-0.0327	0.074	-0.442	0.658	-0.178	0.112	
$avg_path_length_10$	0.2321	0.325	0.715	0.475	-0.404	0.869	
${ m transitivity}_10$	-0.1982	1.515	-0.131	0.896	-3.168	2.772	
count_10	0.0022	0.014	0.157	0.876	-0.025	0.029	
Fraction Odd	0.2745	0.140	1.965	0.049	0.001	0.548	
Omnibus:	4.879	Durb	oin-Wat	son:	2.430		
Prob(Omnibu	s): 0.087	Jarqu	ue-Bera	(JB):	4.814		
Skew:	-0.640) Prob	(JB):		0.0901		
Kurtosis:	2.557	Cond	l. No.		997.		

Table 2.82

	C 1	<i>i</i> 1	<u></u>	1	0.005	_
Dep. Variable:	final_s		R-square		0.205	
Model:	OLS		Adj. R-s	-		
Method:	Least Squ		F-statist		1.139	
Date:	Tue, 08 Ma		Prob (F-			
Time:	02:22:2		Log-Like	elihood:	18.952	
No. Observations:	63		AIC:		-15.90	
Df Residuals:	52		BIC:		7.671	
Df Model:	10					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	-0.2895	0.672	-0.431	0.667	-1.607	1.028
${ m frac_shortcut_10}$	0.1938	0.556	0.348	0.728	-0.896	1.284
${ m diameter}_{10}$	-0.0483	0.070	-0.689	0.491	-0.186	0.089
avg path length 10	0.2144	0.315	0.681	0.496	-0.402	0.831
transitivity 10	0.2203	1.396	0.158	0.875	-2.516	2.956
count 10	0.0132	0.011	1.171	0.242	-0.009	0.035
Complex	1.693e-05	0.000	0.064	0.949	-0.001	0.001
Familiar	-3.204e-06	4.52e-05	-0.071	0.943	-9.17e-05	8.53e-05
Stakes	-2.492e-05	0.000	-0.138	0.890	-0.000	0.000
Emotionally Charged	-2.124e-05	5.25e-05	-0.404	0.686	-0.000	8.17e-05
Fraction Odd	0.2407	0.123	1.956	0.050	-0.000	0.482
Omnibus:	5.495	Durbin-	Watson:	2	.256	
Prob(Omnibus)): 0.064	Jarque-	Bera (JI	3): 5	.534	
Skew:	-0.708	Prob(JI	B):	0.	0628	
Kurtosis:	2.680	Cond. I	No.	1.7	$1\mathrm{e}{+}05$	

Table 2.83

Dep. Variable:	wi	n	R-squ	ared:	0	.272	
Model:	OLS		-	{- square			
Method:	Least Squares		F-statistic:		0.5752		
Date:	Tue, 08 Mar 2022		Prob (F-stati		stic): 0.879		
Time:	02:22	2:21	Log-Likelihoo		· ·		
No. Observations:	63		AIC:		58.47		
Df Residuals:	47		BIC:		92.76		
Df Model:	15	,					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	2.0033	1.316	1.522	0.128	-0.576	4.583	
skin: fire	-0.3968	0.673	-0.590	0.555	-1.716	0.922	
skin: generals	-0.5977	0.793	-0.754	0.451	-2.151	0.956	
skin: hiring	-0.5484	0.681	-0.805	0.421	-1.883	0.786	
skin: mascot	-0.5610	0.717	-0.783	0.434	-1.966	0.844	
skin: olympics	-0.5052	0.661	-0.764	0.445	-1.801	0.791	
skin: orchestra	-0.3854	0.672	-0.574	0.566	-1.702	0.931	
skin: plant	-0.3885	0.676	-0.575	0.565	-1.713	0.936	
skin: restaurant	-0.3529	0.697	-0.506	0.613	-1.719	1.014	
skin: space	-0.3849	0.683	-0.563	0.573	-1.724	0.955	
${ m frac_shortcut_10}$	-0.4123	1.054	-0.391	0.696	-2.478	1.653	
$diameter_{10}$	0.0167	0.122	0.136	0.892	-0.223	0.256	
$avg_path_length_10$	-0.5347	0.589	-0.908	0.364	-1.689	0.620	
$transitivity_{10}$	-0.1053	2.469	-0.043	0.966	-4.944	4.733	
$\operatorname{count}_{10}$	0.0050	0.024	0.210	0.834	-0.042	0.052	
Fraction Odd	-0.4064	0.253	-1.604	0.109	-0.903	0.090	
Omnibus:	15.308	Durbin-Watson:			2.194		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarqu	e-Bera	(JB):	17.293		
Skew:	1.221	$\operatorname{Prob}($	JB):		0.000176		
Kurtosis:	3.789	Cond	No.		997.		

Table 2.84

Dep. Variable:	win		R-square	ed:	0.19	4	
Model:	OLS		Adj. R-squared:		0.039		
Method:	Least Squares		F-statisti	ic:	0.7131		
Date:	Tue, 08 Mar 2022		Prob (F-	statistic): 0.708		
Time:	02:22:2	1	Log-Like	lihood:	-16.4	-16.453	
No. Observations:	63		AIC:		54.91		
Df Residuals:	52		BIC:		78.4	78.48	
Df Model:	10						
	coef	std err	z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975	
Intercept	1.7830	1.171	1.522	0.128	-0.513	4.079	
${ m frac_shortcut_10}$	-0.4331	1.014	-0.427	0.669	-2.420	1.553	
$diameter_{10}$	0.0459	0.124	0.371	0.710	-0.196	0.288	
$avg_path_length_10$	-0.5921	0.556	-1.064	0.287	-1.683	0.498	
${ m transitivity}_{10}$	-0.5878	2.423	-0.243	0.808	-5.336	4.161	
$\operatorname{count}_{10}$	-0.0053	0.019	-0.280	0.779	-0.042	0.032	
Complex	8.077e-05	0.001	0.153	0.879	-0.001	0.001	
Familiar	1.474e-05	8.31e-05	0.177	0.859	-0.000	0.000	
Stakes	-4.778e-05	0.000	-0.137	0.891	-0.001	0.001	
Emotionally_Charged	-7.246e-06	9.05e-05	-0.080	0.936	-0.000	0.000	
Fraction Odd	-0.3502	0.224	-1.565	0.117	-0.789	0.088	
Omnibus:	18.676	Durbin	-Watson:	2	.069		
$\operatorname{Prob}(\operatorname{Omnibus})$: 0.000	Jarque-	Bera (JI	3): 22	2.785		
\mathbf{Skew} :	1.366	Prob(J	B):	1.1	3e-05		
Kurtosis:	4.102	Cond.	No.	1.7	$1\mathrm{e}{+}05$		

Table 2.85

Chapter 3

Curmelo

3.1 Introduction

This research has already been published in PLOS ONE here: (Sankaran et al., 2021).

In this paper, we detail the theory and practice of CurmElo, a forced-choice based approach to producing a preference ranking of an arbitrary set of objects. CurmElo was originally designed for the purpose of producing sets of approximately preferenceindifferent identifiers, which we define as identifiers that are relatively equally preferred across a population of subjects. In our original use case, those identifiers were sets of nonsense words of four and five letters.

This work has three motivations. The first motivation is that when eliciting preference, forced-choice based questions are preferable to Likert-style scales in a number of circumstances. The second motivation is that confounding preference for identifiers of various kinds rears its head in numerous unexpected places in social science research, and that it is essential to use some explicit form of preference elicitation, ideally using the population targeted by the research as raters, to control for these effects. The third is that preference heterogeneity induced polarization in preferences among raters and also intransitivity in preference rankings can render naive attempts to control for identifier preference inadequate, and that some method for dealing with these issues is necessary before the preference rankings can be used.

In the section below, we outline the three topics and detail our initial motivating use case for CurmElo, the production of approximately preference-indifferent fourletter and five-letter nonsense identifiers. In the rest of the paper, we use this motivating use case to demonstrate how CurmElo incorporates these insights into a comprehensive method for preference elicitation.

3.1.1 Motivations

Our motivating use case: four and five letter nonsense identifiers

In early pilot versions of the BFT experiment in Chapter 2, the vignette was only Generals attacking a fort. We used sequences from the player's Amazon Mechanical Turk HIT ID as their player identifiers and the numbers 1-12 as our objects of consensus. In this version of the vignette the players were told that these numbers represented the time of day when the attack would be conducted instead of the location of a fort out of many. We found strong preferences for the numbers 9, 1, and 5, which roughly correspond to a morning evening and lunchtime attack. It has been found that when people are asked to pick a "random" number from an interval, there is clumping around specific parts of interval, so this result is consistent with what is already known Heywood (1972); Kubovy and Psotka (1976). It is also possible that the players were bringing in their prior ideas about when a good time would be to conduct a military operation, so it was possible that these choices were not truly arbitrary. It was around this time that we realized that if the number of players exceeded the number of identifiers, whichever one that was seeded to more than one player via the pigeonhole principle would be artificially more likely to succeed, also breaking the parity between choices. Thus, it was necessary for us to choose an equal number of arbitrary identifiers to the number of players. We next tried using sequences from the AMT HIT IDs as objects of consensus. These identifiers were convenient to use because they were unique across players and reasonably unlikely to reoccur from run to run. One problem was because they were a random string of numbers and letters like, 341AXM, they could be difficult to pronounce or remember versus a word like '30EJON' (not a real example). Reading through the messages that the players were sending, we observed players using similarity with real words as a mnemonic to help remember the words as well as a justification for voting for it. Thus, even though the identifiers were arbitrary we observed that the players had heterogeneous preferences over them which is problematic for studying consensus in this context. To ensure the least level of bias in the experiment we required identifiers that were easy for the players to understand and that they were preference indifferent over.

To produce our preference-indifferent identifiers, we first generated two very large sets of four and five-letter identifiers using formats based on the general rules of English phonology to ensure that they were reasonably pronounceable and memorable. For each set, we removed any identifier that had (as of January 2018) been used previously across the large and representative English-language Google Ngrams corpus Michel et al. (2011). Then, we used a version of the Elo rating system, initially formulated by Arpad Elo to rank chess players Elo (1978), to derive ratings for each identifier from individual pairwise comparisons to form a population-level ranking. After this, we applied a novel technique based on monotonicity breaks to remove identifiers that might be polarizing but achieve middling values in Elo ratings. Finally, we extracted a set of similarly-rated identifiers from the middle of the ranking distribution. These are our preference-indifferent identifiers.

Our approach allows us both to make claims about which identifiers are equally preferred by raters and also to make claims about which identifiers, overall, are more or less preferred by the raters. For instance, the following pairs of identifiers are equally preferred: (1) camaz and bumak; (2) lujaf and piqez; and (3) cixuq and quhuq. But the first pair is much liked by the raters, the third pair much disliked, and the middle pair has middling ratings (the subjects are neutral about neutral choices, as it were). Finally, we also provide (in the appendix) a list of 1,000 4-letter and 5-letter identifiers and their ratings, which might be useful to others, from social scientists to fiction writers, facing similar objectives.

Why forced choice?

In many applications, preferences are elicited from raters using Likert-type questions or scales Likert (1932). Whether numerical (e.g., "rate your preference from 1-5") or descriptive (e.g., 'strongly disagree'-'strongly agree'), the variance inherent in individual perception of points in the scale and ordering effects with regard to samples presented to each subject make it challenging to extract an accurate grouplevel preference ranking from the data in aggregate. Normalization procedures used to compensate for these issues run the risk of imposing arbitrary ordering based on the specifics of the algorithm used – for example, it has been found that the effect of question wording (positive vs. negative wording) does not generalize across different scales Kam (2018). As a result, there is some controversy around the use of such scales, especially single Likert questions as opposed to comparisons across multiple questions, to measure preference and sentiment Jamieson et al. (2004); Gliem and Gliem (2003); Carifio and Perla (2008). Additionally, within the Likert scale literature, there are significant inconsistencies about what the optimal size of the scale is. Some empirical results suggest that, consistent with the predictions of information theory, scales with greater numbers of points (1-7 vs 1-11 for example) are better Alwin (1997), while other empirical results suggest precisely the opposite, that scales with more points tended to be less reliable Revilla et al. (2014); Alwin and Krosnick (1991). Moreover, the optimal parity – even or odd – of the scale used is also contentious: while a sizeable number of deployments of Likert-type surveys appear to use odd-parity scales, research into these instruments suggests that survey participants will often times use a middle option, only available on an odd-parity scale, to express that they don't know or don't have an opinion about the question instead of an actual opinion corresponding with the middle value, even when an "I don't know" option is available, in many cases materially changing the final results Sturgis et al. (2014).

A diverse body of research Ray (1980); Jackson et al. (2000); Bartlett et al. (1960); Bartram (2007) including publicly described but unpublished work within the technology industry Roettgers (2017) suggests that a series of forced-choice binary questions – yes or no, this one or that one – extracts more accurate information about preferences than Likert scales when samples of questions and raters are suitably large. In our particular use case, a Likert-based preference elicitation method would likely be even more unreliable due to the unfamiliarity of the raters with the identifiers they are being asked to compare – unlike familiar objects like actual English words or, say, human faces, they may have no solid internal baseline for preference for these nonsense words, whereas comparing two identifiers requires no such preexisting knowledge or baseline. CurmElo presents forced-choice questions to raters to avoid these issues.

Why preference-rank identifiers?

CurmElo was originally designed for the purpose of producing sets of approximately preference-indifferent identifiers, which we define as identifiers that are relatively equally preferred across a population of subjects. In our original use case, those identifiers were sets of nonsense words of four and five letters. While at first glance it may seem reasonable to expect that preference across a set of nonsense words generated randomly will not differ significantly, it is well established that people have innate preferences for particular numbers, letters, and strings of numbers and letters – examples of this include the name-letter effect, where people prefer letters in their own name over others Nuttin Jr (1985), and the people's documented preference for the number seven over other single-digit numbers Heywood (1972); Kubovy and Psotka (1976). Research from cognitive science suggests that the map between the form of a word and its meaning is not entirely arbitrary Dingemanse et al. (2015), and that human raters impute category information to nonsense words in systematically different ways Lupyan and Casasanto (2015). The existence of these preferences is also illustrated by work on the passwords people choose for online services Riddle et al. (1989); Bonneau (2012).

It seems likely that this sort of identifier preference extends not just to nonsense words, but potentially to any class of object that might be used as an identifier: images, sounds, physical objects, colours, etc. There is work in psychology that suggests that novel and nonsense stimuli of many kinds can prime people just as much as sensical and familiar stimuli Duckworth et al. (2002). This has serious implications for the use of identifiers in experimental social science.

Here is non-exhaustive set of examples of experimental social science work where we believe that identifier preference may be a confounder: work employing the Minimal Group Paradigm Tajfel (1970); Diehl (1990); Billig and Tajfel (1973), and more generally any work where groups need identifiers; work involving inter-subject interaction where subjects have identifiers; work involving goals or target that need identifiers (our motivating use case fits in this and the previous category); work involving participants reading or listening to narratives where identifiers are used for specific characters. In work of these kinds, we believe that identifier preference, if left unaccounted for, might significantly skew results by heterogeneously changing effect size on a per-identifier basis, as well as make replication difficult due to crosspopulation preference heterogeneity. We suspect that identifier preference may be unacknowledged confounder for a large number of experiments in these areas.

As such, we believe that preference needs to be explicitly dealt with in some fashion in any social science work where preference for identifiers can be a confounder. This may take several forms. In certain experiments, such as in our motivating use case, one might control for identifier preference by using approximately preferenceindifferent identifiers. In other settings, it might be useful to produce identifiers that are quantifiably different, up to a specified tolerance, on some dimension of preference for the raters, for example to measure interaction effects between identifier preference and some other variable.

Preference-conscious identifier generation may also be of value in other empirical or applied circumstances where the objective is to name people, objects or places in such way as to accord them neutral or specific preference of some kind, such as in game design, fiction writing, and bias training.

In this paper, we detail the motivation for the development of CurmElo for our specific use case, that is, issues with identifier preference we observed in our network science experiments, as well demonstrate that randomness in identifier generation and selection do not sufficiently mitigate these effects. We then propose a workable solution.

Why consider preference heterogeneity induced polarization and intransitivity in preference rankings?

CurmElo uses a version of the Elo algorithm to convert a set of forced-choice binary comparisons within a set of objects into ratings for each of those objects to form a totally-ordered ranking of the set. Consider the case where we want to find preferenceindifferent objects of some kind. If we were to interpret these rankings naively, we would extract a subset of objects from the middle of the ranking distribution that are sufficiently similar in rating and call those objects preference-indifferent. It may be the case, however, that some of these objects are not so much preference-indifferent as 'polarizing', that is, strongly preferred by one subset of the population and strongly dispreferred by another. This sort of heterogeneity in preference may be the result of some hard-to-detect form of population heterogeneity, and could be a significant confounder if the objects are being used as identifiers in experiments, for example.

CurmElo uses a novel technique based on counting breaks in win-percentage monotonicity in Elo rankings to detect latent heterogeneity and identify polarizing objects. Crucially, this method is distinct from other formulations of the latent population heterogeneity problem since we need to measure no identifying characteristics of the populations other than their choices Pearl (2017), and as such this could be a valuable method of measuring population-level heterogeneity via preference.

Transitivity is the property that given, some objects a, b, and c, where a is preferred to and ranked above b, and b is ranked above and preferred to c, then a will be preferred to c. To see why breaks in transitivity matter, consider a case where we want to run an experiment to investigate the interaction between identifier preference

and some other variable or test condition. Now imagine that our set of identifiers is objects a, b, and c, except that now there is a transitivity break manifesting as a preference cycle such that c is preferred to a. This would completely disrupt any attempt to use preference as an independent variable in the experiment since the ranking is no longer coherent – one cannot say, for example, that a is always most preferred since in this case this is dependent on what it is being compared to – and thus analysis of data collected using these identifiers can produce problematic results. CurmElo uses a technique based on counting breaks in preference transitivity in Elo rankings to identify sets of objects that break transitivity.

3.2 Materials and methods

This research was approved by the Yale Human Research Protection Program Institutional Review Boards IRB Protocol ID: 2000023887 This research contains no consent form as we did not collect personally identifying information.

Preference Data Collection

We first formulated two sets of candidate identifiers using phonological formats that mimic name identifiers the English language Chomsky and Halle (1968).

For one set of identifiers, we generated all 4-character identifiers of the type: vowel-consonant-vowel-consonant (VCVC).

For example: ayiz, erik.

There were 11025 of these four-letter identifiers in total.

For the second set of identifiers, we generated all 5-character identifiers of the type:

consonant-vowel-consonant (CVCVC).

For example: yezak, roman.

There were 231525 of these five-letter identifiers in total.

We then implemented the following procedure: (1) we removed any identifier that occurred once or more (as of January 2018) in the Google Ngram corpus of published work in English Michel et al. (2011) (this left 118061 of the five-letter and 5969 of the four-letter identifiers), then (2) we randomly selected 1000 of the remaining identifiers from each of the sets.

These sets of 1000 identifiers were then randomly matched up against each other (within and not across each set), in pairs on our custom-built CurmElo software platform. For each of the two sets, we used 400 unique US-based raters on Amazon Mechanical Turk to perform head-to-head preference comparisons of pairs of identifiers within the set. Note that these AMT raters were recruited from the same population from which we recruit participants in the experiments in which we would subsequently use the identifiers produced using this process, so we have high internal validity for the preference rankings. Each rater was shown 50 random pairs of nonidentical identifiers, one pair at a time, and asked the following each time: "Which of the two names below do you prefer? Please do not answer randomly."

Welcome to the CURMELO survey by the Yale Institute for Network Science You can only do this survey once -- do not attempt to do answer it multiple times This is question 1 of 50 Which of the two names below do you prefer? Please do not answer randomly. pesam laxip Submit

Figure 3.1: A screenshot of the CurmElo interface with two candidate CVCVC identifiers

There were 400 workers used for each set, and each worker was shown 50 pairs of identifiers. Given that there are 1000 identifiers in total, each identifier ended up with an average of 40 comparison data points. There is some variation in this number, but no identifier ended up with significantly fewer than 30 comparisons.

Querying other features and dimensions of preference using CurmElo

While in this use case, we asked raters which name identifier they preferred in general, one could use CurmElo to query any other specific feature or dimension of preference. For example, one might as "Which name sounds better?" or "Which name makes you happier?" or even "Which name seems reddest?". If your objects are pictures of faces, one might ask "Which face appears angriest?" or "Which face is sharpest?". The rankings created from the data thus collected would then correspond to the ranking of the objects relative to that specific feature (redness, anger, sharpness) or dimension of preference (sounds, happiness-of-feeling).

Using non-textual objects

CurmElo can be deployed for any set of objects that can practicably be exposed to raters. In an online-only setting such as Amazon Mechanical Turk, anything displayable on a webpage, including but not limited to audio, images, video, and interactive animations may be used. In a lab setting, physical objects may be used given that they can be uniquely identified and randomized systematically.

3.2.1 Theory

The Elo Algorithm

The Elo algorithm produces a relative rating across a set of objects. The algorithm is initialized by setting all objects to a some common initial rating, R_0 . Then, objects are matched against each other, with some external input determining an outcome

where one objects 'wins' and the other 'loses'. In CurmElo, a match is simply a comparison of two objects by a human participant (the external input) being asked to choose a winner and loser among them. Different applications may use different matching systems; for example, if Elo ratings are used for some sort of competitive activity, it may make sense to match objects – in this case players – with similar ratings. In our setting, we use random matching, as it allows the Elo ratings to quickly converge to their stationary distributionJabin and Junca (2015). Consider objects a and b along with their corresponding Elo ratings R_a and R_b . If a and b are matched, and object a wins, the ratings are updated as followsElo (1978); Aldous (2017):

$$R'_{a} = R_{a} + k \frac{1}{1 + e^{\frac{R_{a} - R_{b}}{R_{D}}}}$$
$$R'_{b} = R_{b} - k \frac{1}{1 + e^{\frac{R_{a} - R_{b}}{R_{D}}}}$$

If a and b are matched, and object b wins, the ratings are updated as followsElo (1978); Aldous (2017):

$$R'_{a} = R_{a} - k \frac{1}{1 + e^{\frac{R_{b} - R_{a}}{R_{D}}}}$$
$$R'_{b} = R_{b} + k \frac{1}{1 + e^{\frac{R_{b} - R_{a}}{R_{D}}}}$$

In this setting, k and R_D are free parameters, used to tune how sensitive that rating is to the results of new matches. It is possible to use a broader class of update functions other than $k \frac{1}{1+e^{\frac{R_a-R_b}{R_D}}}$ as long as it satisfies the conditions for a strong utility distribution, which will be discussed in the next sectionBlock et al. (1959); Aldous (2017). We use the logistic update function because it is commonly used for Elo applications.

This process continues until all matches – in our case, comparisons – are complete, and we refer to the Elo ratings after all matches have occurred to be the "final Elo rating." In contrast to applications in sports or gaming, where the number of matches is exogenously built in to the structure of a tournament, in social scientific applications the number of matches can be chosen by the researcher depending on how big a sample of comparisons is needed. Jabin and Junca show that in settings with a large number of objects and intrinsic win probabilities that are not time dependent (such as our motivating example), the distribution of Elo ratings converges to a stationary distribution that represents the underlying preferenceJabin and Junca (2015).

Stochastic Preferences

Preference is a primitive that underlies many important social phenomena. In this sections, we discuss the basic formalism of deterministic and stochastic preferences.

A preference \succeq must be complete and transitive in order to admit a utility representation. Let A be the finite set of objects. Completeness requires that $\forall a, b \in A$ either $a \succeq b$ or $b \succeq a$. Transitivity requires that $\forall a, b, c \in A$ if $a \succeq b$ and $b \succeq c$ then $a \succeq c$ Mas-Colell et al. (1995).

In many real systems, choices are stochastic and not deterministic, so the definitions of preferences and transitivity must be extended to accommodate the fact that, in a choice between a and b, where $a \succeq b$, b will still sometimes be chosen. Block and Marschak extend the notion of preferences by stipulating that when choosing between a and b, $a \succeq b$ if and only if a is chosen with probability greater than or equal to 50% Block et al. (1959).

Cattelan shows three different ways to apply the definition of transitivity to stochastic choice: Weak Stochastic Transitivity; Moderate Stochastic Transitivity; Strong Stochastic Transitivity Cattelan (2012). Let π_{ab} be the probability that a is chosen when the agent is presented with a choice between a and b. Consider $\forall a, b, c \in A$ when $\pi_{ab} \geq .5$ and $\pi_{bc} \geq .5$ if $\pi_{ac} \geq .5$; then \succeq satisfies Weak Stochastic Transitivity; if $\pi_{ac} \geq \min(\pi_{ab}, \pi_{bc})$, then \succeq satisfies Moderate Stochastic Transitivity; or if $\pi_{ac} \geq \max(\pi_{ab}, \pi_{bc})$, then \succeq satisfies Strong Stochastic Transitivity Cattelan (2012). Let u_a and u_b be the utility representations for objects a and b respectively. The stochastic definition of preferences also imposes requirements on the probabilities a given object is chosen. Let $\pi_{ab} = W(u_a - u_b)$, where W is the win probability function Aldous (2017). W corresponds to the Block and Marschak strong utility distribution and has the following properties: $W : \mathbb{R} \to (0, 1)$, W is continuous, W is strictly increasing, $\lim_{u\to\infty} W(u) = 1$, and $W(-u) + W(u) = 1 \forall u \in \mathbb{R}$ Block et al. (1959); Aldous (2017).

Heterogeneous Preference, Polarization, and Transitivity Breaks

As discussed in the motivation section, the rankings produced using the Elo algorithm may be subject to the problem of 'polarizing' objects resulting from heterogeneous preference. This is the situation where, for some given object, one subset of the population has a strong preference for it and another subset has a strong dispreference for it, and this is not accounted for in the Elo rating. This would manifest in the object being chosen more or less often than its rating would suggest against certain objects, and signals some unobserved heterogeneity within the population. We call this the "polarization in ratings problem" and provide a method to detect when an object is polarized, as well as latent heterogeneity in preference more generally. This method is distinct from other formulations of the latent population heterogeneity problem since we measure no identifying characteristics of the populations other than their choices Pearl (2017). We also provide a method to detect whether an object induces intransitivity in a preference ranking via calculating a normalized 'transitivity breaks score' of the number of transitivity breaks in the ranking the object is involved in.

Our methods work on the basis that while, in theory, the Win Probability function must be monotonically increasing and the ratings must satisfy stochastic transitivity for stochastic preferences to be well defined, in practice this is not always the case. Heterogeneity in preference can induce breaks in the monotonicity in the win rate among objects and, intuitively speaking, we 'count' the number of these breaks to estimate a normalized 'polarization score' (min of 0.0, max of 1.0) for a given object. In addition, real preferences rankings of various kinds may well be truly intransitive to some degree, and we similarly 'count' the number of transitivity breaks an object is involved in to estimate a normalized 'transitivity breaks score' (min of 0.0, max of 1.0) for it.

For applications where a well-behaved preference ranking is essential, in particular in order to rely on the predictions of much of the work referenced in the theory section, it is necessary to remove polarizing and transitivity breaking objects.

We first present a Pairwise Polarization Estimator based on monotonicity breaks.

Pairwise Polarization Estimator

The monotonicity assumption of the Elo algorithm is that, for a given object, it should have a higher win rate when compared against lower Elo objects than higher Elo objects. Thus, for a given object, we assess its win rate when compared against all other objects in the set. Next, we look at all pairs of these win rates to see if they match up to the expectations of higher Elo win rates being smaller than lower Elo win rates. We count all violations of this assumption normalized by the number of possible ways this rule could be broken. The process is formalized below.

Assume that there are N total objects for agents to choose from and they are presented in menus of size two. Thus, for each menu, the agent has a choice between two objects, i and j. Let W_{ij} represent the rate a which object i is chosen compared against object j. W_{ijk} refers to the kth sample of a Bernoulli random variable which is 1 if object i is chosen and 0 otherwise, when compared against object j. \bar{W}_{ij} represents the sample estimator of W_{ij} . Let R_i represent the final Elo rating of object i. N is the total number of objects. \mathcal{N} represents the normalization factor and represents the total number of possible breaks in monotonicity implied by the Elo rating. P is the estimator for pairwise polarization.

$$\bar{W}_{ij} = \frac{1}{n} \sum_{k=0}^{n} W_{ijk}$$

$$\mathcal{N} = \sum_{l=0}^{N-1} (l-1)$$

$$P_i = \frac{1}{\mathcal{N}} \sum_{j \neq i} \sum_{\substack{k \\ R_k < R_j}} \mathbb{1}_{(\bar{W}_{ij} - \bar{W}_{ik} > 0)}$$

Use of Quantiles

In our use case, and in many practical applications where there are a reasonably large number of objects, it would be prohibitively expensive to get enough data points comparing any specific pair to use pairwise estimators with any degree of reliability. Instead, we rely on dividing the objects in the ranking distribution into quantiles, and perform comparisons between a single object and quantiles to estimate the polarization score of the object.

Quantile Polarization Estimator

Let { $Q_1,...,Q_q$ } be the q-quantiles of the final Elo distribution R. By convention, quantiles with higher integer values contain lower rated objects. So in a setting with 5 Quantiles, Q_5 refers to the bottom 5th of the Elo distribution and Q_1 refers to the top 5th of the Elo distribution. Let W_{iQ_j} represent the rate at which object i is chosen compared against objects in Q_j . W_{iQ_jk} refers to the kth sample of a Bernoulli random variable which is 1 if object i is chosen and 0 otherwise, when compared against an object in Q_j . By convention, we assume that there were a total of n comparisons of object i against objects in Q_j .

$$\bar{W}_{iQ_j} = \frac{1}{n} \sum_{k=0}^n W_{iQ_jk}$$

$$\mathcal{N} = \sum_{l=0}^{q} (l-1)$$

$$P_i = \frac{1}{\mathcal{N}} \sum_{j \le q} \sum_{\substack{k \le q \\ j < k < q}} \mathbb{1}_{(\bar{W}_{iQ_j} - \bar{W}_{iQ_k} > 0)}$$

Quantile Transitivity Breaks Estimator

To count transitivity breaks, for all pairs of quantiles we count the number of times the object is stochastically preferred to a given quantile, while simultaneously not stochastically preferred to a lower quantile than the given quantile. We normalize this count by the number of ways this is possible to produce a 'transitivity breaks score' (min of 0.0, max of 1.0). We formalize this process below. Let $W_{Q_iQ_j}$ represent the rate a which objects in Q_i is chosen compared against objects in Q_j . $W_{Q_iQ_jk}$ refers to the kth sample of a Bernoulli random variable which is 1 if the object in Q_i is chosen and 0 otherwise when compared against an object in Q_j . We call $W_{Q_iQ_j}$ the Inter Quantile Win Rate. If the Elo rating is behaving as expected, one would expect that $W_{Q_iQ_j} > .5$ if i < j. This would imply that quantiles with higher rated words tend to be preferred to quantiles with lower rated words. We assume that $W_{Q_iQ_j} > .5$ if i < j as otherwise that implies that the ratings do not represent the preference. We use the definition of weak stochastic transitivity for this estimator.

$$\bar{W}_{Q_i Q_j} = \frac{1}{n} \sum_{k=0}^n W_{Q_i Q_j k}$$

$$\mathcal{N} = \sum_{l=0}^{q} (l-1)$$

$$T_i = \frac{1}{\mathcal{N}} \sum_{j \le q} \sum_{\substack{k < q \\ j < k < q}} \mathbb{1}_{\left[(\bar{W}_{iQ_j} < .5) \land (\bar{W}_{iQ_k} \ge .5)\right]}$$

3.3 Results

We analyzed the data using the following parameters: k=20, $R_0 = 1000$, $R_D = 400$. Table 3.1 shows the summary statistics for the Elo ratings. The mean Elo rating for both identifiers are both close to R_0 . Additionally, this table shows that there is significant variation in the final Elo ratings of both identifiers. Thus, the fact that the identifiers are arbitrary and nonsensical by construction, then subsequently randomly sampled to produce sets of 1000, does not imply that the identifiers are equally preferred. Table 3.2 shows summary statistics for the Polarization of each identifier. The summary statistics for polarization are quite similar for both the 4-Letter and 5-Letter identifiers. Table 3.3 shows the summary statistics for Transitivity breaks for the identifiers. It appears that there are about twice as many breaks in win rate monotonicity as there are in transitivity.

Figures 3.2 and 3.3 show histograms of the number of identifiers for each Polarization Score for the 4 and 5 character identifiers respectively. Figures 3.4 and 3.5 show histograms of the number of identifiers for each Transitivity Breaks Score for the 4 and 5 character identifiers respectively.

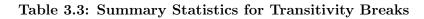
For our final sets of approximately preference-indifferent identifiers of 4 and 5 characters, we looked for identifiers with Elo values between the range of about 990-1010 and filtered out all identifiers with polarization values greater than 0.2. We

	Mean	Standard Deviation	Min	Max
4-Letter Identifiers 5-Letter Identifiers				$\begin{array}{c} 1396.567372 \\ 1614.585634 \end{array}$

Table 3.1: S	Summary	Statistics	for	Elo	Ratings
--------------	---------	------------	-----	-----	---------

	Mean	Standard Deviation	Min	Max
4-Letter Identifiers 5-Letter Identifiers		$0.164047406 \\ 0.155634611$	0	0.8

	Mean	Standard Deviation	Min	Max
4-Letter Identifiers 5-Letter Identifiers	$\begin{array}{c} 0.1016 \\ 0.0658 \end{array}$	$\begin{array}{c} 0.127254209 \\ 0.104696329 \end{array}$		



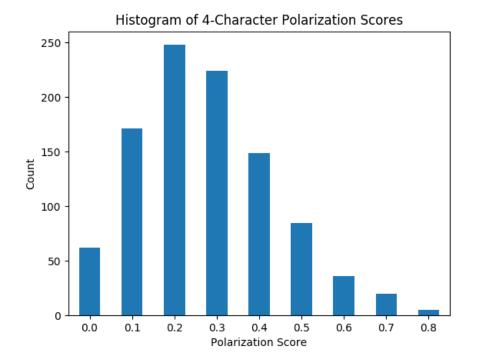


Figure 3.2: Histogram of 4-character Polarization Scores

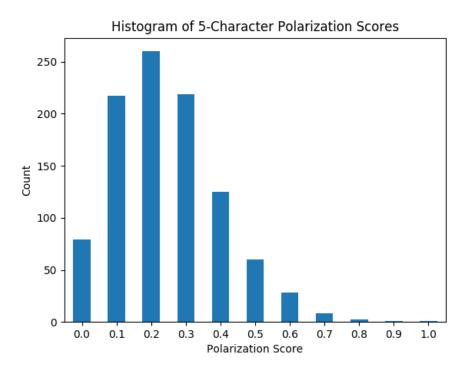


Figure 3.3: Histogram of 5-character Polarization Scores

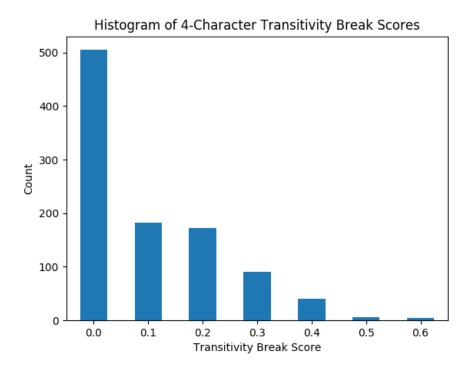


Figure 3.4: Histogram of 4-character Transitivity Breaks Scores

chose this band because the Elo algorithm was initialized at a value of 1000, so these identifiers are very close to the center of the Elo distribution.

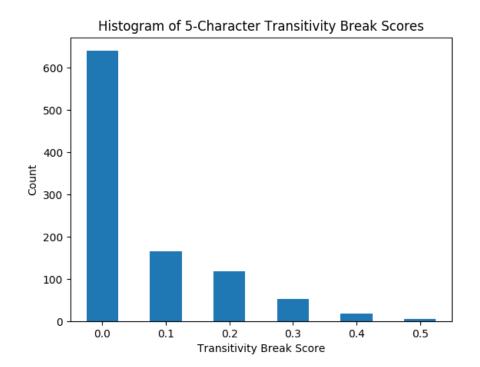


Figure 3.5: Histogram of 5-character Transitivity Breaks Scores

3.4 Discussion

3.4.1 Inter-Quantile Win Rates

One of the assumptions of the Quantile Polarization Estimator is that the Average Win rates for the quantiles against each other satisfies monotonicity. If there are monotonicity breaks at the quantile level, this indicates departure from the stationary distribution. That could indicate either that the one is using too many quantiles, so there are an insufficient number of samples per quantile, or that the overall number of samples is too low. The Inter Quantile Win Rate Matrix is calculating the average win rate of objects in the quantile represented by the rows against objects in the quantile represented by the rows against objects in the quantile represented by the Columns. For our own application, we used quintiles, so the Inter Quantile Win Rate Matrix is a 5×5 . Table 3.4 shows the Inter Quantile Win Matrix for the Target 5-character identifiers and Table 5 shows the Inter Quantile Win Matrix for the 4-character identifiers . These have the properties as expected: values close to .5 along the diagonal and monotonicity in win rates.

3.4.2 Analysis of Polarization and Transitivity Breaks

For the 5-character identifiers we found that 92.1% of them had a nonzero polarization score and for the 4-character identifiers 93.7% had a nonzero polarization score. This suggests that some level of polarization is not uncommon in this kind of preference data. This serves to underscore the importance of testing for polarization in preference data. Breaks in Transitivity were less common with 36% of the 5-character identifiers having a nonzero number of Transitivity breaks and 49.5% of the 4-character identifiers having a nonzero number of Transitivity breaks. This suggests that even in preferences over nonsense words, intransitivity in preference must be accounted for.

We tested the distribution of polarization against the distribution of ratings. If there are objects that are very likely to win against highly rated objects and lose against low rated objects, we would expect their final rating to be in the middle of the distribution. If this is the case, we would expect to find a statistically significant and negative coefficient in a regression where centered Elo ratings are the explanatory variable. Alternatively, if polarization is higher at the tails of the Elo distribution, we would expect the coefficient in the quadratic model to be positive. If Elo rating is not predictive of polarization, we would expect either non-statistically-significant or precisely identified zeros in both linear and quadratic models.

Table 3.6 shows the results of the linear regression model for the 5-Letter Identifiers. The coefficient on centered Elo ratings is small and not statistically significant. Table 3.7 shows the results of the quadratic model for the 5-letter Target Identifiers. The coefficient on centered Elo ratings squared is small, positive and not statistically significant. Based on these results, there is no clear relationship between the Elo ratings and the polarization scores. Table 3.8 shows the results of the linear model for the 4-letter Subject Identifiers. The coefficient on the centered Elo ratings is small and not statistically significant. Table 3.9 shows the results of the quadratic model for the Subject Identifiers. The coefficient on the centered Elo rating squared is negative, small and not statistically significant. These results are also consistent with the hypothesis that whatever is causing the polarization is uniformly distributed across rating. Based on our setting, it is likely that this is due to unobserved heterogeneity in the population of raters used here. This finding may be relevant to other work using populations of US-based Amazon Mechanical Turk workers, especially work involving preference.

	5	4	3	2	1
5	0.495723	0.368918	0.300589	0.231730	0.190450
4	0.623822	0.499651	0.418548	0.350965	0.266467
3	0.697948	0.583093	0.503599	0.428252	0.309600
2	0.762648	0.654072	0.551350	0.494170	0.386135
1	0.814080	0.744856	0.679105	0.619651	0.498692

Table 3.4: Inter Quantile Win Rates for 5-Letter Identifiers

	5	4	3	2	1
5	0.499399	0.401221	0.323861	0.282018	0.227306
4	0.599208	0.503693	0.435614	0.377869	0.292094
3	0.674439	0.549963	0.506442	0.428634	0.328867
2	0.720698	0.627391	0.555608	0.509095	0.388713
1	0.768008	0.706379	0.662835	0.610826	0.501591

Table 3.5: Inter Quantile Win Rates for 4-Letter Identifiers

Dep. Variable:	r	ank brea	ks B	-squared		0.000	
Model:	1	OLS		dj. R-sq		-0.001	
Method:	L	east Squar		-statistic		0.00204	13
Date:	Fri,	11 May 2	2018 P	rob (F-st	tatistic):	0.964	
Time:		16:51:59	\mathbf{L}	og-Likeli	hood:	-1860.	8
No. Observation	ons:	1000	Α	IC:		3726.	
Df Residuals:		998	В	IC:		3735.	
Df Model:		1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
Intercept	2.4526	0.051	48.497	0.000	2.353	2.552	
centered	1.826e-05	0.000	0.045	0.964	-0.001	0.001	
Omnibus	•	84.487	Durbin	-Watson:	: 2.	036	
$\operatorname{Prob}(\operatorname{Om}$	nibus):	0.000	Jarque-	Bera (JI	B): 108	3.155	
Skew:		0.714	Prob(J	B):	3.2'	7e-24	
Kurtosis:		3.745	Cond.	No.	1	23.	

Table 3.6: 5-Letter Identifiers Linear Regression

Dep. Variable:	rank br	eaks	R-square	ed:	0.000	_
Model:	ŌLS	}	Adj. R-s	squared:	-0.001	
Method:	Least Squ	uares	F-statist	ic:	0.1152	
Date:	Fri, 11 Ma	y 2018	Prob (F-	-statistic)	: 0.734	
Time:	16:51:	41	Log-Like	elihood:	-1860.7	
No. Observations:	1000)	AIC:		3725.	
Df Residuals:	998		BIC:		3735.	
Df Model:	1					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	2.4444	0.056	43.648	0.000	2.335	2.554
np.power(centered, 2)	5.908e-07	1.74e-06	0.339	0.734	-2.82e-06	4e-06
Omnibus:	84.774	Durbin	-Watson	: 2.	036	
Prob(Omnibus)): 0.000	Jarque	-Bera (J	B): 108	8.655	
Skew:	0.715	$\operatorname{Prob}(J$	B):	2.5	5e-24	
Kurtosis:	3.749	Cond.	No.	3.59	e+04	

 Table 3.7:
 5-Letter Identifiers Quadratic Regression

Dep. Variabl	e: r	ank_brea	ıks I	R-squared	l:	0.000
Model:		OLS	A	Adj. R-sq	uared:	-0.001
Method:	L	east Squa	res F	-statistic		0.02374
Date:	Fri	, 11 May	2018 F	Prob (F-s	tatistic):	0.878
Time:		16:52:06	I	log-Likeli	hood:	-1913.4
No. Observa	tions:	1000	A	AIC:		3831.
Df Residuals	:	998	I	BIC:		3841.
Df Model:		1				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
Intercept	2.7570	0.052	53.254	0.000	2.656	2.858
centered	-9.626e-05	0.001	-0.154	0.878	-0.001	0.001
Omnibu	s:	44.566	Durbin	-Watson:	1.9	921
Prob(O	mnibus):	0.000	Jarque-	Bera (JE	B): 49.	.735
Skew:		0.546	Prob(J	B):	1.59	9e-11
Kurtosis	5:	3.053	Cond.	No.	9	0.4

 Table 3.8:
 4-Letter Identifiers Linear Regression

Dep. Variable:	rank_b	reaks	R-squa	red:	0.00	06
Model:	OL	S	Adj. R-	-squared	l: 0.00	5
Method:	Least So	quares	F -statis	stic:	4.12	20
Date:	Fri, 11 M	ay 2018	Prob (H	F-statist	ic): 0.045	26
Time:	16:51	:49	Log-Lik	elihood	-1910).5
No. Observations:	100	0	AIC:		3825	5.
Df Residuals:	998	8	BIC:		383	5.
Df Model:	1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
ntercept	2.6811	0.062	43.107	0.000	2.559	2.803
p.power(centered, 2)	9.28e-06	4.57 e- 06	2.030	0.042	3.19e-07	1.82e-0.0
Omnibus:	42.909	Durbi	n-Watso	n:	1.932	
Prob(Omnibus)): 0.000	Jarque	e-Bera (.	JB):	47.692	
	0 595	Drah (IB).	/	4.40e-11	
Skew:	0.535	Prob(-	JDJ	-	1.400-11	

 Table 3.9:
 4-Letter Identifiers Quadratic Regression

3.5 Phonological Preference and Polarization: A Further Illustrative Application

Preferences over the identifiers in our corpus could be due to phonological aspects of the identifiers. For example, raters may prefer identifiers that more like a well formed English word than not. Given these types preferences would operate at the linguistic level, one would not expect them the contribute to polarization given that all raters are expected to agree on the phonological conventions of English. Within phonology, other experiments have been conducted using human raters evaluating nonsense words, and have found that how the word is constructed influences how acceptable raters find the word Ohala and Ohala (1986); Coleman and Pierrehumbert (1997); Frisch et al. (2000); Bailey and Hahn (2001); Hammond (2004); Albright (2008). Importantly these studies were assessing how much like a real word the raters thought the nonsense words were and presented the words aurally (Bailey and Hahn also ran an experiment with only visual stimulus) Ohala and Ohala (1986); Coleman and Pierrehumbert (1997); Frisch et al. (2000); Bailey and Hahn (2001); Albright (2008). These results may not necessarily map onto preferences in affinity over nonsense words. For example, one may recognize that "moist" is a proper English word but that does not necessary imply that they like it.

Given our particular application, and just for completeness, we tested the impact of the five following phonological constructions on both Elo Rating and Polarization: The first consonant in the word is a nasal (Initial Nasal); the last consonant the word is a voiced obstruent (Terminal Voiced Obstruent); the last consonant the word is voiceless (Terminal Voiceless); the last consonant the word is a stop (Terminal fricative (Terminal Fictive); and the last consonant the word is a stop (Terminal Stop). We only use single letter vowels and consonants in our data set, so, for our purposes, the nasals are: ('m','n'), the fricatives are: ('f','s','v', 'z'), the stops are: ('p','t','k','b','d','g'), the voiced obstruents are: ('b','d','g','v','z'), and the voiceless consonants are: ('p','t','k','f','s','h','c','x') Hammond (1999).

Phonological Cue Theory predicts that word terminal fricatives should be preferred, word terminal stops should be dispreferred, nasals early in the word should be preferred, and voiced obstruent in the word terminal position should dispreferred Wright (2004). Table 3.10 summarizes the results for our regressions of the phonological constructions on Elo, and the individual models are detailed in S1 Appendix: Elo Regression Models . Table 3.11 summarizes the results for our regressions of the phonological constructions on Polarization, and the individual models are detailed in S2 Appendix: Polarization Regression Models. The construction Initial Nasal has the most robust effect on Elo, with a statistically significant and positive coefficient in all models. This is consistent with what Phonological Cue Theory predicts. For the rest of the constructions, the results were mixed and *not* entirely consistent with Phonological Cue Theory. With respect to polarization, we find that only the constructions Initial Nasal and Terminal Fricative have a statistically significant relationship. The construction Initial Nasal was found to reduce polarization, which is in line with our predictions, but Terminal Fricative was found to increase polarization, which was surprising. The coefficients for Terminal Fricative in the Elo regression were consistent with the predictions of Phonological Cue Theory, so we expected the presence of this construction to reduce polarization. This suggests that the polarization process is more complex than we expected, and that work in phonology may be unknowingly affected by polarization problems.

It is important not to over-interpret our results given that this was not initially designed as a phonology experiment. For example, we planned to test whether sibilant fricatives in the word initial position impacted the elo ratings, but it turns out none of the potential words in both the 4-letter and 5-letter survived our Google Ngram filter. Since the Ngram filter involves a comparison to real English words, it is possible that the corpora suffer from significant selection bias. In addition, phonological experiments are typically conducted with aural stimuli, and here we have raters visually reading the words. Nonetheless, we still see that our design and the CurmElo system can be of use to experimental phonologists. Of the experiments we surveyed, only Ohala and Ohala use forced choice paired comparison for ratings Ohala and Ohala (1986), additionally Frisch, Large and Pisoni had a trial that used a binary rating for words Frisch et al. (2000); and the rest of the studies use Likert Scales Coleman and Pierrehumbert (1997); Bailey and Hahn (2001); Albright (2008). We believe that, in this setting, forced choice will perform better than Likert scales for rating applications. It is also worth noting that our number of raters is much larger than those of the experiments we surveyed: Ohala and Ohala had 16 raters in one experiment and 21 raters in a second experiments Ohala and Ohala (1986); Coleman and Pierrehumbert had 6 raters Coleman and Pierrehumbert (1997); Frisch, Large and Pisoni had two experiments with 24 raters in each arm; and Bailey and Hahn had one experiment with 24 raters and a second experiment with 12 raters Bailey and Hahn (2001). While some of these results have been shown to replicate, Hammond (2004); Albright (2008) the number of raters per experiment is still quite low and there may still be reproducibility and generalizability issues that have not been uncovered. The CurmElo system can straightforwardly be adapted to accommodate audio stimuli, so we believe it would be possible to design phonology experiments using CurmElo with a large number of raters relatively easily.

		4-Letter	5-Letter
Initial Nasal			
	Statistically Significant	All Models	All Models
	Sign	+	+
	Consistent	Yes	Yes
Terminal Voiced Obstruent			
	Statistically Significant	All Models	No Models
	Sign	+	Mixed
	Consistent	No	No
Terminal Voiceless			
	Statistically Significant	Some Models	No Models
	Sign	+	+
	Consistent	Yes	Yes
Terminal Fricative			
	Statistically Significant	All Models	No Models
	Sign	+	+
	Consistent	Yes	Yes
Terminal Stop			
	Statistically Significant	All Models	No Models
	Sign	+	+
	Consistent	No	No

Table 3.10:	Elo	Linguistics	Results	Summary
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		4-Letter	5-Letter
Initial Nasal			
	Statistically Significant	Yes	No
	Sign	-	-
Terminal Voiced Obstruent			
	Statistically Significant	No	No
	Sign	+	-
Terminal Voiceless			
	Statistically Significant	No	No
	Sign	+	-
Terminal Fricative			
	Statistically Significant	No	Yes
	Sign	+	+
Terminal Stop			
	Statistically Significant	No	No
	Sign	+	-

 Table 3.11: Polarization Linguistics Results Summary

3.6 Sociocultural Preference

It is well known that preferences over identifiers can be socially mediated. For example heterogeneous response has been documented in audit studies attempting to evaluate ethnoracial bias based on randomly assigning names to putative applicants for jobs Bertrand and Mullainathan (2004); Booth et al. (2012). Audit studies have also shown that the name of the applicant can affect responses to rental applications Carpusor and Loges (2006); Edelman et al. (2017). These naming preferences go both ways as there is significant evidence that patterns of naming children vary based on education and race Lieberson and Bell (1992); Lieberson and Mikelson (1995); Fryer Jr and Levitt (2004). Thus, one might expect there to be heterogeneity in the preferences in the identifiers in corpora of words such as ours based on these sociocultural factors. It is not entirely straightforward to test this, but we believe a potentially informative approach would be to use CurmElo to produce a ranking of words relative to the features of 'blackness' or 'whiteness' (in the racial sense) or other axes. Such efforts might be useful in future audit studies.

3.7 Conclusion

In this paper, we introduced CurmElo, a forced-choice approach to producing a preference ranking of an arbitrary set of object that combines the Elo algorithm with a novel technique for detecting and correcting for heterogeneity and polarization in preferences among raters.

We detailed the application of CurmElo to the problem of generating approximately preference-neutral identifiers, in this case four and five letter nonsense words that are patterned on the phonological conventions of the English language. We provided evidence that human raters have significant preferences over even a randomly selected set of identifiers that were arbitrary and nonsensical by construction, indicating that some method of preference-ranking is necessary to control for preference. We also demonstrate the existence of significant polarization in identifier preference in our population of US-based Amazon Mechanical Turk raters, indicating both that this heterogeneous preference could have been a significant and tricky confounder if left unaddressed.

We further demonstrated that the preference ranking produced is only somewhat consistent with the predictions of existing work in phonological preference, in particular that polarization appears to affect phonological features of words that are predicted to increase preference by Phonological Cue Theory, suggesting that experiments in phonology based on preference would benefit from using CurmElo to detect and control for such polarization. While our CurmElo phonology experiments have much larger subject populations and numbers of data points than the phonology work we reference, our experiments were not originally designed for phonological analysis and as such suffer from selection (real words removed) and presentation (visual versus aural) issues, so they are limited.

We believe that the polarization-corrected Elo framework we detail is a theoretically strong method for generating preference rankings. In particular, we see it as superior to Likert scales for the purposes of extracting a population's preference ranking of a large number of objects. We believe that CurmElo could be deployed confidently across a wide range of settings where there may be unobserved heterogeneity in the target population, and that it is a robust method for preference elicitation generally, and identifier generation specifically, across a variety of domains.

We also believe that approximately preference-indifferent identifiers should be used in any social science work where preference for identifiers can be a confounder, for example for subject and group identifiers in work employing the Minimal Group Paradigm or Vignette Studies involving arbitrary names. We believe that identifier preference is an unacknowledged confounder for many experiments of this nature, in particular in experiments in using Amazon Mechanical Turk populations, for which we have already demonstrated significantly non-uniform identifier preference and preference polarization. CurmElo can be used to produce rankings of arbitrary features or dimensions of preference of a set of objects relative to a population of raters.

3.8 Supporting information

Dep. Variable:	:	elo	R-	squared:		0.015
Model:		OLS	Ac	lj. R-squ	ared:	0.014
Method:	Le	Least Squares		statistic:		15.07
Date:	Wed	Ved, 29 Aug 2018		ob (F-sta	atistic):	0.000110
Time:		19:47:17	Lo	g-Likelih	lood:	-6188.3
No. Observati	ons:	1000		C :		$1.238e{+}04$
Df Residuals:		998	BI	C :		$1.239\mathrm{e}{+04}$
Df Model:		1				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1016.3492	4.059	250.385	0.000	1008.393	1024.305
$initial_nasal$	40.1567	10.343	3.883	0.000	19.885	60.428
Omnibu	s:	127.444	Durbin-	Watson:	0.0	33
Prob(Or	nnibus):	0.000	Jarque-	Bera (JI	B): 200.	368
Skew:		0.864 I		B):	3.09	e-44
Kurtosis	3:	4.351	Cond. I	No.	2.8	81

S1 Appendix: Elo Regression Models Regressions for Phonological Constructions on Elo.

Table 3.12:	5-Letter	Identifiers	Elo	\mathbf{vs}	Initial 3	Nasal
-------------	----------	-------------	-----	---------------	-----------	-------

151

Dep. Variable:	el	0	R-squa	red:	0.0)01	
Model:	OI	LS	Adj. R	Adj. R-squared:		0.000	
Method:	Least Squares		F-statis	stic:	1.1	116	
Date:	Wed, 29 A	Aug 2018	Prob (1	F-statist	ic): 0.2	291	
Time:	19:4'	7:17	Log-Lil	kelihood	-61	95.5	
No. Observations:	10	00	AIC:		1.239	e+04	
Df Residuals:	99	8	BIC:		1.240	e+04	
Df Model:	1						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1019.6074	5.003	203.814	0.000	1009.802	1029.412	
$terminal_voiceless$	7.9770	7.552	1.056	0.291	-6.824	22.778	
Omnibus:	124.4	464 Du	rbin-Wat	son:	0.003		
$\operatorname{Prob}(\operatorname{Omnib}$	ous): 0.00	00 Jar	que-Bera	(JB):	189.968		
Skew:	0.80	52 Pro	b(JB):		5.61e-42		
Kurtosis:	4.20	61 Cor	nd. No.		2.45		

 Table 3.13:
 5-Letter Identifiers Elo vs Terminal Voiceless Consonant

Don Variable	elo		Daguaro	d.	0.000)
Dep. Variable:			R-square			
Model:	OLS		Adj. R-s	quared:	-0.00	1
Method:	Least Squ	ares	F-statisti	c:	0.0098	26
Date:	Wed, 29 Aug	g 2018	Prob (F-	statistic)	: 0.921	l
Time:	19:47:1	7	Log-Like	lihood:	-6196	.0
No. Observations:	1000		AIC:		1.240e-	-04
Df Residuals:	998		BIC:		1.241e-	-04
Df Model:	1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1022.9633	4.342	235.596	0.000	1014.453	1031.474
$terminal_obstruents$	-0.8554	8.629	-0.099	0.921	-17.768	16.057
Omnibus:	121.775	Dur t	oin-Watso	n:	0.001	
Prob(Omnibu	us): 0.000	Jarq	ue-Bera (JB): 1	83.882	
Skew:	0.851	\mathbf{Prob}	(JB):	1.	18e-40	
Kurtosis:	4.230	Conc	ł. No.		2.55	

 Table 3.14:
 5-Letter Identifiers Elo vs Terminal Voiced Obstruent

Dep. Variable:	el	0	R-squa	red:	0.0)16
Model:	OI	LS	Adj. R	Adj. R-squared:)14
Method:	Least Squares		F-stati	stic:	8.1	151
Date:	Wed, 29 A	Aug 2018	Prob (F-statist	ic): 0.00	0308
Time:	19:4'	7:17	Log-Li	kelihood	: -61	87.9
No. Observations:	10	00	AIC:		1.238	8e+04
Df Residuals:	99	07	BIC:			e+04
Df Model:	2					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1013.6635	5.129	197.632	0.000	1003.611	1023.716
initial nasal	39.8241	10.388	3.834	0.000	19.464	60.184
$terminal_voiceless$	6.8990	7.528	0.916	0.359	-7.856	21.654
Omnibus:	129.4	467 Du	rbin-Wat	son:	0.036	
Prob(Omnib	Prob(Omnibus): 0.000		que-Bera	(JB):	205.081	
Skew:	0.8'	72 Pro	bb(JB):		2.93e-45	
Kurtosis:	4.3	72 Co r	nd. No.		3.07	

 Table 3.15:
 5-Letter Identifiers Elo vs Initial Nasal and Terminal Voiceless Consonant

Dep. Variable:	elo		R-square	ed:	0.0	16
Model:	OLS		Adj. R-s		0.01	13
Method:	Least Squares		F-statistic:		5.45	54
Date:	Wed, 29 Aug	g 2018	Prob (F-	statistic)	: 0.001	101
Time:	19:47:1'	7	Log-Like	lihood:	-618	7.8
No. Observations:	1000		AIC:		1.238ϵ	e+04
Df Residuals:	996		BIC:		1.240ϵ	e+04
Df Model:	3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1012.2185	6.751	149.930	0.000	998.986	1025.451
initial_nasal	39.8237	10.384	3.835	0.000	19.472	60.175
$terminal_voiceless$	8.3442	8.710	0.958	0.338	-8.726	25.415
$terminal_obstruents$	3.9430	9.837	0.401	0.689	-15.337	23.223
Omnibus:	130.985	Durk	oin-Watso	on:	0.036	
Prob(Omnibu	us): 0.000	Jarq	ue-Bera (JB): 2	08.912	
Skew:	0.877	\mathbf{Prob}	o(JB):	4	.32e-46	
Kurtosis:	4.392	Cond	d. No.		3.67	

Table 3.16: 5-Letter Identifiers Elo vs Initial Nasal, Terminal Voiceless Consonant, and Terminal Voiced Obstruent

Dep. Variable:	e	elo	R-squa	ared:	0.	001	
Model:	0	LS	Adj. R	Adj. R-squared:		-0.000	
Method:	Least Squares		F-stati	stic:	1.	033	
Date:	Wed, 29	Aug 2018	Prob (F-statist	t ic): 0.	310	
Time:	19:4	47:17	Log-Li	kelihood	l: -61	95.5	
No. Observations:	1(000	AIC:		1.24	$0\mathrm{e}{+}04$	
Df Residuals:	9	98	BIC:		1.24	0e+04	
Df Model:		1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1021.0435	4.198	243.217	0.000	1012.815	1029.272	
$terminal_fricative$	9.5621	9.408	1.016	0.309	-8.878	28.002	
Omnibus:	123	.381 Di	urbin-Wat	tson:	0.003		
Prob(Omnib	ous): 0.0	000 Ja	rque-Bera	a (JB):	187.486		
Skew:	0.8	858 Pr	cob(JB):		1.94e-41		
Kurtosis:	4.2	248 Co	ond. No.		2.70		

 Table 3.17: 5-Letter Identifiers Elo vs Terminal Fricative

Dep. Variable:		elo	R-s	quared:		0.001
Model:		OLS	Adj	Adj. R-squared:		-0.000
Method:	Lea	Least Squares		atistic:		0.5403
Date:	Wed,	29 Aug 20	018 Pro	b (F-sta	tistic):	0.462
Time:	-	19:47:17	Log	-Likeliho	ood:	-6195.8
No. Observatio	ons:	1000	AIC	C:		$1.240e{+}04$
Df Residuals:		998	BIC	C:		$1.241\mathrm{e}{+04}$
Df Model:		1				
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1021.1161	4.498	227.036	0.000	1012.301	1029.931
$terminal_stop$	6.0078	8.173	0.735	0.462	-10.011	22.026
Omnibus	: 1	123.301	Durbin-V	Watson:	0.00	2
Prob(Om	nnibus):	0.000	Jarque-E	Bera (JB): 187.5	15
Skew:		0.857	Prob(JB):	1.91e	-41
Kurtosis:		4.251	Cond. N	о.	2.45	õ

 Table 3.18:
 5-Letter Identifiers Elo vs Terminal Stop

Dep. Variable:	е	lo	R-squa	ared:	0.	0.002	
Model:	0	LS	Adj. F	Adj. R-squared:		.000	
Method:	Least S	Squares	F-stati	stic:	1.	.042	
Date:	Wed, 29	Aug 2018	Prob (F-statist	cic): 0.	.353	
Time:	19:4	7:17	Log-Li	kelihood	-61	195.0	
No. Observations:	10	000	AIC:		1.24	0e+04	
Df Residuals:	997		BIC:	BIC:		1e+04	
Df Model:	2						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1017.9530	5.301	192.025	0.000	1007.563	1028.343	
$terminal_fricative$	12.6527	9.949	1.272	0.203	-6.848	32.153	
$terminal_stop$	9.1710	8.641	1.061	0.289	-7.766	26.107	
Omnibus:	125.	.877 Du	ırbin-Wat	tson:	0.005		
Prob(Omnib	ous): 0.0	000 Ja i	rque-Bera	a (JB):	193.449		
Skew:	0.8	66 Pr	ob(JB):		9.84e-43		
Kurtosis:	4.2	281 Co	nd. No.		3.24		

 Table 3.19:
 5-Letter Identifiers Elo vs Terminal Fricative and Terminal Stop

Dep. Variable:	(elo	R-squa	ared:	0.	017
Model:	С	\mathbf{DLS}	Adj. F	Adj. R-squared:		014
Method:	Least	Least Squares		stic:	5.	872
Date:	Wed, 29	Aug 2018	Prob (F-statist	ic): 0.00	0565
Time:	19:4	47:17	Log-Li	kelihood	: -61	87.3
No. Observations:	10	000	AIC:		1.238	8e+04
Df Residuals:	9	96	BIC:		1.240	e+04
Df Model:	3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1011.6812	5.443	185.867	0.000	1001.013	1022.349
terminal fricative	12.7265	9.837	1.294	0.196	-6.554	32.007
terminal_stop	8.6200	8.615	1.001	0.317	-8.265	25.505
initial_nasal	40.0655	10.360	3.867	0.000	19.760	60.371
Omnibus:	131	.246 Du	rbin-Wat	tson:	0.037	
Prob(Omnil	ous): 0.0	000 Ja r	que-Bera	a (JB):	209.601	
Skew:	0.8	878 Pr o	ob(JB):		3.06e-46	
Kurtosis:	4.3	396 Co	nd. No.		3.30	

 Table 3.20:
 5-Letter Identifiers Elo vs Terminal Fricative, Terminal Stop, and Initial Nasal

Dep. Variable:	elo	R-	squared:		0.014
Model:	OLS	Ad	lj. R-squ	ared:	0.013
Method:	Least Squar	es F- :	statistic:		13.69
Date:	Wed, 29 Aug 2	2018 Pr	ob (F-sta	atistic):	0.000228
Time:	19:47:17	Lo	g-Likelih	lood:	-5903.3
No. Observations:	1000	AI	C :		$1.181e{+}04$
Df Residuals:	998	BI	C:		$1.182 e{+}04$
Df Model:	1				
COO	ef std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const 1007.	3665 2.898	347.604	0.000	1001.686	1013.047
initial_nasal 43.3	391 11.715	3.700	0.000	20.379	66.300
Omnibus:	61.410	Durbin-	Watson:	0.03	30
Prob(Omnib	us): 0.000	Jarque-l	Bera (JB	5): 74.0	83
Skew:	0.588	Prob(JE	B):	8.19e	-17
Kurtosis:	3.627	Cond. N	Jo.	4.0	7

 Table 3.21:
 4-Letter Identifiers Elo vs Initial Nasal

Dep. Variable:	el	.0	R-squa	red:	0	.003	
Model:	OI	LS	Adj. R	-squared	l: 0	0.002	
Method:	Least S	quares	F -stati	stic:	2	.694	
Date:	Wed, 29 4	Aug 2018	Prob (F-statist	ic): 0	.101	
Time:	19:47:17		Log-Li	kelihood	: -5	909.2	
No. Observations:	1000		AIC:		1.18	32e+04	
Df Residuals:	998		BIC:		1.18	33e+04	
Df Model:	1						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1006.6304	3.532	285.034	0.000	999.709	1013.552	
$terminal_voiceless$	9.6553	5.882	1.641	0.101	-1.874	21.185	
Omnibus:	59.3	39 Dur	bin-Wat	son:	0.006		
Prob(Omnil	bus): 0.000 Jar		que-Bera (JB):		70.363		
Skew:	0.5	85 Pro	b(JB):		5.26e-16		
Kurtosis:	3.5	65 Con	d. No.		2.42		

 Table 3.22:
 4-Letter Identifiers Elo vs Terminal Voiceless Consonant

Dep. Variable:	elo		R-square	d:	0.0	11
Model:	OLS		Adj. R-squared:		0.01	10
Method:	Least Squ	lares	F-statisti	ic:	12.2	26
Date:	Wed, 29 Au	g 2018	Prob (F-	statistic)): 0.000	484
Time:	19:47:1	7	Log-Like	lihood:	-590	5.0
No. Observations:	1000		AIC:		1.1816	e+04
Df Residuals:	998		BIC:		1.182e	e+04
Df Model:	1					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	1004.3789	3.394	295.911	0.000	997.726	1011.031
$terminal_obstruents$	21.0314	6.007	3.501	0.000	9.257	32.806
Omnibus:	68.273	Durb	in-Watson	n: (0.023	
$\operatorname{Prob}(\operatorname{Omnib})$	us): 0.000	Jarqı	ıe-Bera (J	JB): 8	4.435	
Skew:	0.622	\mathbf{Prob}	(JB):	4.	63e-19	
Kurtosis:	3.691	Cond	. No.		2.45	

 Table 3.23:
 4-Letter Identifiers Elo vs Terminal Voiced Obstruent

Dep. Variable:		elo)	R-squa	red:	0	.018	
Model:		OL	S	Adj. R	-squared	1: 0	0.016	
Method:	Least Squares		quares	F-stati	stic:	8	.767	
Date:	Wed,	29 A	Aug 2018	Prob (F-statist	ic): 0.0	00168	
Time:		19:47	7:17	Log-Li	kelihood	: -5	901.5	
No. Observations:	1000		00	AIC:		1.18	81e+04	
Df Residuals:	997		7	BIC:	BIC:		82e+04	
Df Model:	2							
	coef	f	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1003.1	573	3.593	279.201	0.000	996.115	1010.199	
initial nasal	44.796	62	11.742	3.815	0.000	21.781	67.811	
$\operatorname{terminal_voiceless}$	11.18	07	5.858	1.909	0.056	-0.301	22.663	
Omnibus:		60.3	88 Du	rbin-Wat	son:	0.037		
Prob(Omnil	bus): 0.000 Ja		0 Jar	que-Bera	(JB):	72.137		
Skew:		0.58	88 Pro	bb(JB):		2.17e-16		
Kurtosis:		3.59	2 Co	nd. No.		4.42		

 Table 3.24:
 4-Letter Identifiers Elo vs Initial Nasal and Terminal Voiceless Consonant

Dep. Variable:	elo		R-squar	ed:	0.0)38	
Model:	OLS	3	Adj. R-			0.035	
Method:	Least Squares		F-statis	-		.44	
Date:	Wed, 29 A	ug 2018	Prob (F	'-statisti	c): 5.44	le-08	
Time:	19:47:	17	Log-Like	elihood:	-58	91.0	
No. Observations:	1000)	AIC:		1.179	e+04	
Df Residuals:	996		BIC:		1.181	e+04	
Df Model:	3						
	coef	std err	Z	$P \! > \mathbf{z} $	[0.025]	0.975]	
const	989.1805	4.890	202.280	0.000	979.596	998.765	
initial_nasal	42.8709	11.457	3.742	0.000	20.416	65.326	
$terminal_voiceless$	25.2412	6.727	3.752	0.000	12.057	38.425	
$terminal_obstruents$	32.3465	6.839	4.730	0.000	18.943	45.750	
Omnibus:	72.45	4 Durk	oin-Watso	on:	0.081		
$\operatorname{Prob}(\operatorname{Omnib}$	us): 0.000) Jarq	ue-Bera	(JB):	90.873		
Skew:	0.643	B Prob	(JB):		1.85e-20		
Kurtosis:	3.726	6 Cond	l. No.		4.55		

Table 3.25: 4-Letter Identifiers Elo vs Initial Nasal, Terminal Voiceless Consonant, andTerminal Voiced Obstruent

Dep. Variable:		elo		R-squa	red:	().003	
Model:	(OLS		Adj. R	-squared	d: (0.002	
Method:	Least Squares		F-stati	stic:	د 2	2.770		
Date:	Wed, 29 Aug 2018		Prob (F-statist	ic): 0	.0964		
Time:	19:47:17		Log-Li	kelihood	: -5	909.3		
No. Observations:	1000		AIC:		1.13	82e + 04		
Df Residuals:	998		BIC:		1.1	$1.183 e{+}04$		
Df Model:	1							
	coef	std ϵ	err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1007.9550) 3.19	5	315.490	0.000	1001.693	1014.217	
$terminal_fricative$	11.3121	6.79	7	1.664	0.096	-2.010	24.635	
Omnibus:	62	2.066]	Dur	bin-Wat	son:	0.006		
$\operatorname{Prob}(\operatorname{Omni})$	bus): 0.	.000	Jaro	que-Bera	(JB):	74.614		
Skew:	0	.596]	Pro	b(JB):		6.28e-17		
Kurtosis:	3.	.609	Con	d. No.		2.63		

 Table 3.26:
 4-Letter Identifiers Elo vs Terminal Fricative

Dep. Variable:		elo	R-se	quared:		0.013		
Model:		OLS	Adj	. R-squa	red:	0.012		
Method:	Lea	Least Squares		atistic:		13.31		
Date:	Wed,	29 Aug 2	018 Pro	b (F-stat	tistic):	0.000278		
Time:]	19:47:17	Log	-Likeliho	od:	-5904.1		
No. Observation	ns:	1000		:		$1.181\mathrm{e}{+04}$		
Df Residuals:		998		:		$1.182e{+}04$		
Df Model:		1						
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	1003.6893	3.363	298.432	0.000	997.097	1010.281		
$terminal_stop$	22.3171	6.117	3.648	0.000	10.328	34.307		
Omnibus		63.532	Durbin-W	Vatson:	0.02	8		
$\operatorname{Prob}(\operatorname{Om}$	nibus):	0.000	Jarque-B	era (JB)	: 76.68	76.680		
Skew:		0.604 F		:	2.23e-	2.23e-17		
Kurtosis:		3.617	Cond. No).	2.43	3		

Table 3.27:4-Letter Identifiers Elo vs Terminal Stop

Dep. Variable:		elo	R-sq	uared:		0.021	
Model:		OLS	Adj.	R-square	ed:	0.019	
Method:	Leas	st Squares	F-sta	tistic:		10.74	
Date:	Wed, 2	29 Aug 20	18 Prob	(F-statis	stic):	2.44e-05	
Time:	1	9:47:17	Log-l	Likelihoo	d:	-5899.8	
No. Observations:		1000	AIC:]	1.181e + 04	
Df Residuals:		997]	1.182e + 04	
Df Model:		2					
	coef	std er	r z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	997.6954	4 4.021	248.151	0.000	989.815	5 1005.575	
terminal_fricative	21.5718	7.222	2.987	0.003	7.417	35.727	
terminal stop	28.3109	6.502	4.354	0.000	15.568	41.054	
Omnibus:	6	58.137 I	Durbin-Wa	atson:	0.046	j	
Prob(Omni	bus): 0.000 Jar		Jarque-Be	que-Bera (JB):		83.539	
Skew:		0.627 I	Prob(JB):		7.24e-	19	
Kurtosis:	:	3.657 (Cond. No.		3.26		

 Table 3.28:
 4-Letter Identifiers Elo vs Terminal Fricative and Terminal Stop

Dep. Variable:		elo	R-	squ	ared:		0.036
Model:		OLS	A	lj. I	R-square	e d:	0.033
Method:	Leas	st Square	5 F-	F-statistic :			11.80
Date:	Wed, 2	29 Aug 20)18 P 1	ob	(F-statis	stic):	1.35e-07
Time:	1	9:47:17	$\mathbf{L}\mathbf{c}$	g-L	ikelihoo	d:	-5892.2
No. Observations:		1000	\mathbf{A}	[C :		1	$.179e{+}04$
Df Residuals:		996	B	C :		1	$.181e{+}04$
Df Model:							
	coef	std ei	r z		$\mathbf{P} > \mathbf{z} $	[0.025	0.975]
const	994.6756	6 4.073	244.2	231	0.000	986.693	1002.658
terminal fricative	21.6764	7.167	3.02	25	0.002	7.630	35.723
terminal stop	28.7500	6.468	4.44	15	0.000	16.073	41.427
initial_nasal	44.1755	5 11.62	4 3.80	00	0.000	21.393	66.958
Omnibus:	6	69.990	Durbin-	Wat	tson:	0.077	
Prob(Omni	bus):	0.000	Jarque-	Bera	a (JB):	86.930)
Skew:		0.632	Prob(JI	3):		1.33e-1	9
Kurtosis:		3.700	Cond. I	No.		4.35	

 Table 3.29:
 4-Letter Identifiers Elo vs Terminal Fricative, Terminal Stop, and Initial Nasal

Dep. Variable:	rank	_breaks	R-sq	uared:		0.002
Model:	(OLS	Adj.	R-squa	red:	0.000
Method:	Least	Squares	F-sta	atistic:		1.283
Date:	Wed, 29	9 Aug 2018	B Prob	o (F-stat	\mathbf{istic}):	0.278
Time:	22:	:26:53	Log-	Likeliho	od:	-1859.6
No. Observations:	1	000	AIC	:		3725.
Df Residuals:		997	BIC			3740.
Df Model:		2				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	2.4947	0.068	36.550	0.000	2.361	2.628
initial nasal	-0.2034	0.129	-1.578	0.115	-0.456	0.049
terminal_voiceless	-0.0231	0.100	-0.232	0.817	-0.218	0.172
Omnibus:	83.1	75 Dur	·bin-Wa	tson:	2.034	
Prob(Omnibu	us): 0.000 J		que-Bera	a (JB):	105.922	
Skew:	0.7	09 Pro	b(JB):	(JB): 9.99e-		
Kurtosis:	3.7	30 Con	d. No.		3.07	

S2 Appendix: Polarization Regression Models Regressions for Phonological Constructions on Polarization.

 Table 3.30:
 5-Letter Identifiers Polarization vs Initial Nasal and Terminal Voiceless Consonant

Dep. Variable:	rank	breaks	R-squ	ared:		0.002
Model:	0	LS	Adj.	R-squar	ed: -	0.001
Method:	Least S	Squares	F-sta	tistic:	C	0.8567
Date:	Wed, 29	Aug 2018	Prob	(F-stati	stic):	0.463
Time:	22:2	26:53	Log-I	ikelihoo	od: -:	1859.6
No. Observations:	10	000	AIC:		:	3727.
Df Residuals:	99	96	BIC:		:	3747.
Df Model:	:	3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	2.4963	0.084	29.599	0.000	2.331	2.662
initial nasal	-0.2034	0.129	-1.576	0.115	-0.456	0.049
terminal voiceless	-0.0247	0.112	-0.221	0.825	-0.244	0.194
terminal_obstruents	-0.0044	0.134	-0.033	0.974	-0.267	0.258
Omnibus:	83.18	1 Durk	oin-Wat	son:	2.034	
Prob(Omnibus	s): 0.00	0 Jarq	ue-Bera	(JB):	105.940	
Skew:	0.709	9 Prob	(JB):		9.89e-24	
Kurtosis:	3.73	0 Cond	l. No.		3.67	

Table 3.31: 5-Letter Identifiers Polarization vs Initial Nasal, Terminal Voiceless Consonant,and Terminal Voiced Obstruent

Dep. Variable:	rank	breaks	R-sq	uared:		0.007
Model:	(DLS	Adj.	R-squa	red:	0.004
Method:	Least	Squares	\mathbf{F} -sta	F-statistic:		
Date:	Wed, 29	9 Aug 2018	8 Prol	o (F-stat	istic):	0.107
Time:	22	:26:53	Log-	Likeliho	od:	-1857.5
No. Observations:	1	1000	AIC	:		3723.
Df Residuals:		996	BIC	:		3743.
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	2.4497	0.071	34.569	0.000	2.311	2.589
terminal_fricative	0.2501	0.140	1.784	0.074	-0.025	0.525
terminal stop	-0.0348	0.111	-0.314	0.753	-0.252	0.183
$initial_nasal$	-0.2019	0.129	-1.566	0.117	-0.455	0.051
Omnibus:	81.0)69 Du i	bin-Wa	tson:	2.040	
Prob(Omnibu	us): 0.000 Jarq		que-Ber	ue-Bera (JB): 102.		
Skew:	0.7	01 Pro	b(JB):	b(JB): 6.26e-2		
Kurtosis:	3.6	99 Cor	nd. No.		3.30	

Table 3.32: 5-Letter Identifiers Polarization vs Terminal Fricative, Terminal Stop, andInitial Nasal

Dep. Variable:	rank_breaks		R-sq	R-squared:		
Model:	OLS		Adj.	Adj. R-squared:		0.003
Method:	Least Squares		F-sta	F-statistic:		2.715
Date:	Wed, 29 Aug 2018		B Prob	Prob (F-statistic):		0.0667
Time:	22:26:53		Log-	Log-Likelihood:		
No. Observations:	1000		AIC	AIC:		
Df Residuals:	997		BIC	BIC:		3842.
Df Model:	2					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	2.7255	0.065	42.232	0.000	2.599	2.852
initial nasal	-0.3777	0.201	-1.881	0.060	-0.771	0.016
terminal_voiceless	0.1496	0.110	1.360	0.174	-0.066	0.365
Omnibus:	42.601 Durbin-Watson: 1.915					
Prob(Omnibu	us): 0.000 Jarque-Bera (JB): 47.276			;		
Skew:	0.532 Prob(JB): 5.42e-11			1		
Kurtosis:	3.053 Cond. No. 4.42					

 Table 3.33:
 4-Letter Identifiers Polarization vs Initial Nasal and Terminal Voiceless Consonant

Dep. Variable:	rank breaks		R-squ	ared:		0.006	
Model:	ŌLS		Adj. R-squared:		ed:	l: 0.003	
Method:	Least Squares		F-sta	tistic:		2.053	
Date:	Wed, 29	Aug 2018	Prob	(F-stati	\mathbf{stic}):	0.105	
Time:	22:2	26:53	Log-I	ikelihoo	d: -	1910.4	
No. Observations:	10	000	AIC:			3829.	
Df Residuals:	99	96	BIC:			3848.	
Df Model:	3						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	2.6859	0.086	31.338	0.000	2.518	2.854	
initial_nasal	-0.3832	0.201	-1.907	0.056	-0.777	0.011	
$terminal_voiceless$	0.1894	0.124	1.533	0.125	-0.053	0.432	
$terminal_obstruents$	0.0915	0.127	0.723	0.470	-0.157	0.340	
Omnibus: 42.704 Durbin-Watson: 1.914							
Prob(Omnibus	s): 0.00	0 Jarq	ue-Bera	(JB):	47.399		
Skew:	0.533	3 Prob	(JB):		5.10e-11		
Kurtosis:	3.05	5 Cond	ł. No.		4.55		

Table 3.34:4-Letter Identifiers Polarization vs Initial Nasal, Terminal Voiceless Consonant,and Terminal Voiced Obstruent

Dep. Variable:	$rank_breaks$		R-se	R-squared:		0.005	
Model:	OLS		Adj.	Adj. R-squared:		0.002	
Method:	Least Squares		\mathbf{F} -sta	F-statistic:		1.955	
Date:	Wed, 29 Aug 2018		8 Prol	Prob (F-statistic):		0.119	
Time:	22:26:53		Log-	Log-Likelihood:			
No. Observations:	1000		AIC:			3829.	
Df Residuals:		996	BIC	:		3849.	
Df Model:	3						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	2.7241	0.074	36.706	0.000	2.579	2.870	
terminal_fricative	0.0480	0.136	0.354	0.724	-0.218	0.314	
terminal stop	0.1648	0.122	1.351	0.177	-0.074	0.404	
$initial_nasal$	-0.3922	0.202	-1.939	0.053	-0.789	0.004	
Omnibus:	43.935 Durbin-Watson: 1.911						
Prob(Omnibu	us): 0.000 Jarqu		que-Ber	ue-Bera (JB):		48.905	
Skew:	0.541 Prob		o(JB):		2.40e-11		
Kurtosis:	3.067 Cond		d. No.		4.35		

Table 3.35:4-Letter Identifiers Polarization vs Terminal Fricative, Terminal Stop, andInitial Nasal

4-Letter	5-Letter
ivek	pesam
asiq	jayor
avox	kewos
ejon	mavey
omog	coyam
otif	fexen
ojav	pebel
ebud	jupar
ufix	$\cos p$
anix	lozir
awek	koduk
epek	kovaq
izus	mazob
owek	camaz
ozis	bumak
azop	kujol
ixel	falom
emev	poqit
opaw	gosaw
uzus	hosop
uzok	madik
ovay	jutah
axoy	naroc
ozir	lenim
imeg	lelip
atux	gomos
otiz	nubul
uvap	paqel
awax	nuvis
izop	kozec
okoy	dajav
uboz	hamok
ebak	luwog
icoy	korav
enud	puzat
omaj	coxar
oyek	kehab
ebek	gupac
ibuy	hugum

S3 Appendix: List of Identifiers This table contains the complete list of identifiers used.

ozin	nalaj
ezip ovox	jaxam
eviv	nejix
ewop	kayus
equm	helad
ezub	nawam
opaz	neroy
enux	maviz
ikab	nipiq
ewoq	cebis
axah	gixan
emuv	mibob
osaz	banom
okap	lilap
ubob	nadog
evuz	pizaz
uvaq	pukap
oxef	deneh
eluz	melox
ufam	nowan
uweg	pefay
ovaq	hazud
enub	finoy
oliq	qavan
oyix	cazup
uzab	mezed
emoc	carir
ewiz	moruz
ecox	kisop
oxoh	mideh
umeg	bavez
etug	peber
oxim	jomic
abux	kojeb
ageg	dapup
ojay	midux
ayom	koyev
ewut	laral
ipox	luxos
ehoc	cupun
ugot	lobud
ezej	neliz

1 0
luzaf
hawoh
kogas
jusol
mefer
mavaz
maqet
livud
mumek
pixed
pagol
jatet
dacoy
jalav
fozer
leyah
casuk
hidar
mikaw
demox
hinaj
ceyos
mofex
gozik
maqis
bajoc
kimoz
jezed
jufah
jolot
mifun
humeg
miroj
panuf
cunim
naroy fazos
kivam
lezul
meqac
pedax
gupil

aqan	lohaw
ogix	jareh
ataj	povip
afab	gudem
adez	deyal
exaz	mosiv
urib	micax
esug	luqem
ojep	culah
owok	panoc
ufom	jawok
inaz	jaluk
obuk	gidem
adoy	pimac
umix	gemey
ovix	fazov
onoq	kuzac
eyab	koriv
uvir	defos
icaw	bokac
iwid	cufay
evev	luciy
odip	bageg
oqim	fazip
ozec	dafir
iwal	levid
ezif	nizaz
ucaw	kehid
ehum	diriv
ejav	namuc
esok	mogip
axog	mekeb
omeq	mepoh
imeq	nayim
olaq	kusit
oteq	jecid
eraw	bomav
umez	nirab
upez	hurod
oqos	mutiz
oket	hunaq
aqic	meyir

osuk	cudip
aqom	qador
ozit	korit
azij	cinok
ohep	kuyem
aqed	maheg
aqea azub	pogok
avaw	hodev
ojeb	koyem
izax	kenux
odab	muvoc
idoz	famoy
ofaj	v
aqac	pemeg duzin
1	mivon
izig	
ojaw aduw	muvit
	gulac bileer
ucog	hikop miloc
esuz	
urix	legom
axeb	davuk
atix	dedow
ezeb	pujom
uzid	pocor
orob	fabox
opaq	jigas
uzif	lulaq
ojad	pizah
avux	gawus
ubaz	ganur
uqil	gumad
atev	pufun
owuk	foraj
owol	kadul
ozaw	muluq
emoz	lifix
uzev	cofic
ajun	hukar
ocuz	jahaw
apaj	mojaw
usay	bejon
odid	hisaf

aior	200117
ojex	necuz
azuy	payom
esiz	gumon decek
ameq	
ejox	kebad
ebop	kulem
okif	nuxos
ijun	geroz
oyok	jixil
uleq	gemud
uxir	diroc
ewun	mojic
icaj	kuwis
axez	neyus
ocaz	jurib
atug	jusev
ezog	mafum
ubix	jajoy
oyak	bulem
arux	bapas
oqey	jexic
areq	mafur
opup	laxip
esog	lamoz
oxux	natap
onip	kefoz
aqaq	gunek
ozat	kugos
oqon	qetas
udiz	pudew
ukul	kegit
agug	namot
exoc	juzil
	bemaf
axuz	finij
aqij	v
ovus	negaz
uxer	niwal
egev	kedew
enex	canof
ihol	fanap
ayaf	hopaf
uxix	lugof

ohiv	loior
oniv osot	lejag cadej
acax	melaq
ozej	golug
aleq	bacoy
izik	hixit
ehuz	bodof
	nidac
uruq igak	jukug
utiq	• •
-	kopip
eqob	gaqon
azup	cuzoy badaf
ujok	hadof
ataw 	cecig
ijex	maded
ezoh	hikas
uxim	laqiz
OZOV	mumaf
iqex	jufat
ejul	jahev
ezup	foxuy
ebaf	butaz
eqon	locun
ajag	muhaz
ujen	nofen
efob	pamaq
eqot	lipob
uqad	mopot
acag	baziq
osih	lecuh
ozaj	jedap
usex	nisev
uqal	doqor
ejom	fawun
ulot	busix
abej	bizej
unuv	bamuc
okof	mufur
ulob	nofiz
izot	bozit
ogaf	bobeh
ogaw	cusud
-0	54544

1 0	
obuf	buseq
apey	boliy
ohuz	hagac
esif	dihet
osoy	lajak
isuc	cepoz
opef	miseh
ateg	luyak
aqad	janoz
ibud	fabix
afep	jelag
apew	pakih
oxap	pevid
emiz	nanic
idug	babap
uboy	hocun
omob	forek
ubop	nugeb
ogem	bonij
obeg	fehaz
esul	husig
ujaj	mexoh
izec	galuv
imaw	fajul
anuz	payex
oxat	fanuv
evaw	jupel
imom	camux
izep	mabub
enib	dodeg
odoh	qehad
oxex	firup
ipeq	cusem
ejim	japaf
ojug	bewej
ekit	lokip
azeh	bizuq
ilox	nejux
oxeb	gufas
oyey	luveh
efux	fahah
ajav	bafen
ajav	Juich

ovoi	butaf
oyoj ezex	lidag
ozob	dimal
egif	qovel
ekux	domav
iduh	bajuw
ejiv	bexod
eqoc	gilox
opuf	copox
epof	lisiy
ucaz	dutos
usuk	loqen
emuj	jewem
egur	pomew
isuv	hiwer
iwek	lapaq
imif	kisid
ewof	dawos
akiy	dowir
owef	harok
ejem	qesex
eneg	ciriv
ajof	kenuy
obiz	jiwin
avew	pibab
atey	lofow
ikox	lufim
osob	faroq
oqaz	dawom
ivip	hikip
eruz	jekoq
exeb	qapor
uvub	nobuq
akeb	hayup
efay	pucax
iwiz	lijat
icev	bamam
uqox	gigig
izuj	bavim
ubot	godoh
ureh	lofic
ekaf	neqet
	10400

oqet	kujih
owik	fekey
edup	dizus
ojil	dimuz
epum	cetef
-	juwac
upuq	juwac cimoz
aseg	jahuh
uqaw uzub	mibom
ixoy	kagat
izoc	bijek
upaj	gakaz
efaq	ducoz
iwof	kuroc
avuk	bocut
umuy	maxih
utiv	fapod
ecuf	manup
ivuz	kuzaj
igab	focom
efib	hehum
ozuz	jiroy
edih	gupeq
idix	neyat
obef	jucin
iwoj	husaw
ipob	nalew
asiv	qinik
ekat	qenon
ihak	buzaz
axak	bibil
owet	gemeh
ohax	jizof
izex	jeqon
amup	fuxum
exuh	qukum
ehaf	kajip
uhip	qimix
ekik	biwuk
uzuf	hokuj
ubox	muhaf
	fijot
usuq	njot

awur	dayip
owug	hahek
ojon	jirem
ofok	mituh
ivaw	hucaw
ukoz	gitab
ubup	nigis
ibek	hizid
uziz	moruv
ezuv	boveq
opiw	qayuk
ajif	kafux
ogab	qotey
udub	micok
ixeb	lepey
exoz	nibat
ucah	bilaq
umav	dijeh
uwab	bisup
ekew	furub
uyox	japoz
ufub	deqeb
ehax	dukup
ixak	heyoz
oyis	gipum
uvim	gavuc
odod	bucom
onuj	capeb
owud	kazuj
ozix	nupub
otaj	jekox
ayuf	kawir
ujur	noyat
ajeb	niqin
aniw	cuxur
asuh	dijun
ibup	bumuy
ucib	bopad
ezuw	nuyak
uteb	kofup
evaj	mifep
uwec	ponum

ehix	COMON
iboq	gewom lovuj
ojix	qaric
efif	kakox
ocav	cotoj
utaj	jowog dab st
okut ihoz	dobot
	kipoh balana
axaq	bakux
OCOX	bumec
omoq	nelit
eqin	kuqoc
otof	mibad
uxas	febaq
oxop	qacam
orud	fojub
uhim	gapib
aqux	giqar
uyac	pelub
uwap	jinop
asiw	lafec
ogoc	laxub
oqeb	cicum
efok	dosoz
ojel	bihir
ekok	mugeh
unih	fizeb
exuk	qamuh
uloj	bohud
okuc	kexuw
ufuy	lulew
awaf	foyar
ikak	bipam
ehof	hihug
oqan	maxaq
ipuz	nifum
iwak	fugum
icud	notak
ebup	mehor
avep	gujad
uboc	loxab
ifeg	biyom
100	5170111

ufug eteb	maxoj fojix
eguk	qupep
ofov	fihar
obeb	bofef
owev	dodas
uvut	padeb
avuv	gigox
izaj	bumaf
ohiz	fipev
ejij	jehas
eqis	gokuv
eyix	jujuc
iwuq	mudut
uluv	deguv
upuv	hidep
ubag	loxoz
ecow	cudol
odij	qozus
osib	dibed
eqec	domif
etew	ceriy
oqur	muxil
awut	kosob
osah	pelif
odiq	fariw
ohet	qaxol
ituk	lujaf
uhoc	piqez
upip	diwab
uxaq	koxus
ewit	lanoq
uwur	dabaf
ocig	buduf
ocix	jutur
okog	bexoh
uvaj	gafux
ejap	jiyag
epab	fazuf
emob	keleq
ufez	qameh
uvow	japum

abia	hoved
ahiq ujes	hexaq cibam
•	kesuv
ewav ukuy	cokud
v	
omeh	dekip
udej	perap
ekak	hitej
onaf	pisof
otih	hedul
ogep	nuvok
afoq	biwar
ewad	hivoy
osuz	liper
ihib	nunif
iqem	qirab
uhod	mabod
ofeb	govez
utav	kekap
omih	giniq
utif	haceh
eqol	jafaf
esud	nolur
ayuq	buqov
oyur	burug
uwit	fahij
owep	gonuc
oyic	qomap
onuv	nagiq
ekuh	fapif
aziy	koguf
aheh	kixan
ujip	qobeh
iqom	cukep
uqat	gafig
uluh	qujet
ahuc	hidiz
utib	kamip
aliw	pewom
acuh	dafum
uveq	cuzul
ezaw	dahow
upuj	pexih
apaj	Pomi

	• 1
ipej	joyuk
ogaj	diqom
ofib	niniq
ewik	meyiy
enag	jaroj
idux	pecoq
inuj	cucuk
iqew	gerev
ezuc	becef
utof	boruy
owav	nefag
apuq	nicoq
unub	facuz
ewuf	jidit
ayuy	jekiy
isiz	fasij
ofuk	fukoh
iyit	kunag
igoc	kacex
ajuy	qemor
ifaf	pivun
ivoh	nomep
okiv	dilux
ecej	cecay
ihaq	biseq
iyeh	bowal
uvud	dedik
ukec	luhid
atuy	qodeb
utog	kimof
akof	nogex
imuh	jataj
ovug	fisok
ehoq	qawep
ucux	badod
ucax	kujod
ikum	fahuk
ekoz	jojuy
akeg	gudik
ovib	foxih
uzuq uhux	gewus
unux	hetaq

apuv	nakix
ihig	leqop
uyov	juyox
eviz	lihih
abuq	lojut
azuw	mohiw
ojoz	cebuq
uvek	dejiw
ifiz	qoroc
egeb	nipoz
ojuh	baxud
ixid	cukip
ucuf	lagoc
iqed	kigog
ekid	joxiy
	• •
equx	jucev
ugos	qemak
ujoz	lezax
aduv	besow
uxuy	guyep
ikuz	hozej
ecur	qecim
uyip	decix
ucod	gosac
eyep	juwem
ewuh	gegiv
owid	bufav
upuz	dihep
ajep	ciqog
iloq	qiruc
ajiv	nuzot
inup	didiv
owig	dofuc
ufit	lowop
atuj	hifan
ocof	fiteb
uboq	dolih
ucuw	bedif
edeg	ciziy
ogeb	baqey
ibef	naqup
iwum	linuw

uyut	dokek
oqek	fujed
enaw	cukol
ogog	fizim
edaq	fopiv
eziy	qehab
uzeb	jecir
icag	, bijag
edaj	lojed
ahoz	dogoc
ogoq	febum
igah	fafuf
afuz	pikaq
uweq	nojiy
eqez	bodid
iwef	fizuz
iqef	midut
egux	bequv
ovof	nibod
axuj	cunoj
owom	guluw
ulim	dadef
ucay	mumop
ujir	pehem
uwal	kecic
uzuw	qucir
aqov	coyul
ugic	lohuh
icuv	heqij
izux	gapif
uvoq	kiyir
atuh	leqem
oxud	jukig
ixow	fovif
ozuy	qegoy
ekoc	deruq
avaj	huhuk
acew	pahif
eduw	nuxok
umew	bomip
ivez	fuyoh
ecuh	nonoj

osij	jaqew
ixaf	qegem
ufeb	hoyil
asoz	mugiy
ohuj	fijiv
ikof	gisif
efiq	nuhuz
-	bihib
uvej	
ugeg	jagij mufuf
eboj ixal	
	pojik
oqib	lacuc
onoj	hodud
obup	bobod
ewip	humiy
ujus	hodog
ihel	nanuw
ukuk	papiq
usux	mipef
uyux	pezuh
ijoq	qayiv
eqes	dudoq
ufoh	mukiy
ayow	kogiy
ulej	qepar
ecaf	jajix
uvab	jojaq
equh	cagiq
ihuw	kugux
ayiw	hefom
iwac	qamom
ejeb	qonip
iduy	jemej
epuk	giviq
ujim	jociy
uhiz	qibog
ekoq	navep
ehog	pojuv
ohub	gupok
ukaq	joviw
abup	geluq
ofec	fevut
OIGC	ICVUU

iwip 	mijiz
iwiq	mapej
uhuv	pifil
ehuq	lawuv
eyir	luwub
opih	gedij
ugor	duyit
ofuq	husit
idej	newew
uxop	juwos
ugiz	nijef
iwuc	heham
ipib	gimaw
ixac	hufuh
itaw	cikoz
ehoh	dewil
uxam	neriy
uvav	qeguz
uyeh	kugog
oguw	qugac
iqoz	goqaj
uzof	kukij
uxac	moqac
evuq	qexix
axuc	geciv
uqef	qapem
oqut	juzud
uyif	qimec
omuy	jofoc
unaj	jebut
uniz	pituf
aguf	pobuz
ikuk	ququl
oqez	pomiy
oqul	pewep
uyem	nuguk
uwil	fisof
aqiy	jufad
iwuy	dufic
ibip	dajuf
uwaw	neqeq
ahek	queie
anter	quere

	jufej
uyis utej	julej muxuk
uqiq	bigaj
uzug	mikox
0	kazij
opoq icak	kazij baziy
ipul	femof
uqiw	keqif
-	кеqп jekeh
ejev	gebux
ujux	-
epuy umub	gibep fanih
unub ufob	fapih
	peqom
ebip	bewef
ituw	qecut
uhih	kixex
ugiv 	fuqeh
ojip	gasuq
otoj	gosod
uneb	qewaj
uyey	gicuk
iduw	jaqej
ewiv	lejij
ekiy	codej
uvux	kocuj
efoh	cunuh
udud	baqoc
egay	cigup
udoj	kuhix
unuy	huqiv
icuh	pewuk
uroj	gahoz
upuf	duzug
ejep	fimup
ageq	qeyaw
ixod	qofis
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esuw	qupov
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Chapter 4

Cascades in Capacity Constrained Agents

4.1 Introduction

Diffusion processes are an important social phenomenon that has been studied across multiple domains such as consumer goods (Bass, 1969), adoption of hybrid corn (Griliches, 1957), the spread of disease (Kermack and McKendrick, 1927), information on social media (Goel et al., 2015), revolutions (Kuran, 1991), as well as many theoretical explorations (Boorman, 1974; Granovetter, 1978; Granovetter and Soong, 1983; Macy, 1991; Centola et al., 2007; Watts, 2011)

Cascades often do not occur in isolation, but exist in an environment with multiple potential cascades that could occur simultaneously. One way to model multiple simultaneous cascades or contagions is through direct interaction between the contagions. These models are typically used in an epidemiological setting where there is some sort of infection that is spreading and a social behavior like vaccination or distancing also spreads through the population, which modulates the spread of the infection but is also driven by the infection (Epstein et al., 2008; Perra et al., 2011; Bauch and Galvani, 2013; Fu et al., 2017). The interaction between multiple contagions can become computationally challenging but in well mixed populations it has been shown that these models are equivalent to complex contagion models (Hébert-Dufresne et al., 2020).

Another way to model simultaneous cascades is to think of them as substitutes for each other. For example, no matter how many washing machine brands are on the market, I as a consumer only need one washing machine and would be unlikely to buy two washing machines of different brands. Thus once my capacity for washing machines is met, I have no need to buy any more washing machines. While products that someone only needs one of can easily demonstrate the capacity constraint, the capacity for other products could be greater than one. For example, one could regularly listen to a playlist of songs that lasts 1 hour, changing out the different songs over time as their tastes change instead of adding new songs to the end. It is also reasonable that different people could have different capacities for the same product, for example a family of four probably wants more spoons than an individual who lives alone does. Given the similarities between this process and the types of congestion White observed in human communication networks, it is reasonable to expect these kinds of dynamics to influence a wide range of products (White, 1973).

Given that the music market regularly experiences multiple overlapping cascades, the stylized characteristics of the market can be useful for understanding how multicascade processes empirically function. The music industry historically has experienced high levels of firm concentration and this concentration is associated with a lower level musical diversity (Peterson and Berger, 1975, 1996). At the level of artists the music industry also shows signs of concentration where a small number of popular artists have out sized influence at any given time (Rosen, 1981; Hamlen Jr, 1991; Krueger, 2005). There are multiple mechanisms that may explain the features of this market. Experimental evidence suggests that social influence and more typical cascade dynamics are at play (Salganik et al., 2006; Salganik and Watts, 2008), but more recent analysis suggests that these effects may only be temporary perturbations from songs' fundamental value (Van de Rijt, 2019). In their experiment (Salganik and Watts, 2008) presented their participants with 48 different songs to potentially listen to and download for free and found that they listened to only 7 songs on average only downloaded 1 on average. This suggests that the their participants may be capacity constrained in both their interest in listening to songs and downloading them.

4.2 Model

This model is a variation of the Threshold Cascade model as described in (Macy and Evtushenko, 2020). There are N agents in the population who each have a cascade capacity of C. This means that if that agent would adopt a cascading state that would bring the number of states adopted greater than C, one of the currently adopted states is randomly dropped. There are S total states that can cascade and in order for the capacity constraint to be binding S > C. Agents can adopt a new state through either Threshold Cascading or Random adoption. Threshold cascading follows the process described in (Granovetter, 1978), each agent as a threshold T_i and adopts the state if the number of agents who have already adopted the state is greater than or equal to T_i . In this model the agents have the same threshold for each state. As in (Granovetter, 1978), the thresholds drawn from a normal distribution with mean μ and variance σ . Since the number of states adopted is discrete, the values of output by the normal distribution were rounded. For Random adoption, each agent is challenged each time step to adopt a random state. If the agent has already adopted the state, nothing changes. If the agent has not already adopted the state it adopts the state with probability p as defined by $p = \frac{1}{1+e^{mT_i}}$. A similar formulation for random adoption was used by (Macy and Evtushenko, 2020). At each time step each agent first checks for threshold adoption, then random adoption and finally checks for capacity. Since states are randomly dropped at the end of the round, it is possible for a state to be adopted and dropped within the same round.

The threshold contagion model is actually a form of complex contagion model. What differentiates this model from the standard formulation that Centola and Macy present is that in this setting all adoption and dropping actions are public, so the graph is complete (Centola and Macy, 2007). Instead of focusing on spread between individuals this model is better suited for describing population level phenomenon. While it is true than individual and network level dynamics can matter, the presence of small global signals can overpower local diffusion (Rossman and Fisher, 2021).

There have been some attempts to quantify thresholds at the individual and network level (Valente, 1996; Romero et al., 2011), but attempts to merge threshold models with more classical diffusion models have also been successful Hedström (1994); Braun (1995). This suggests that even while thresholds may be difficult to empirically measure the results of these models can be compared to other classes of diffusion models.

4.2.1 Parameter Space

This model has 7 parameters. N represents the total number of agents in the population. T represents the total number of time steps. m represents the slope parameter in the random adoption function. C represents the capacity of each agent. S represents the total number of states. μ represents the mean of the threshold distribution and σ represents the variance of the threshold distribution. Table 4.1 shows the ranges of each of the parameters contained in this experiment. There are 80000 different combinations in this parameter space and each unique parameter combination was replicated 100 times so there were 8000000 total runs in this experiment. This experiment was constructed using the python package AgentPy. (Foramitti, 2021)

	Range
Ν	100
Т	100
m	0.2
C	3,4
S	$5,\!10,\!15,\!20$
μ	0-100
σ	0-100

 Table 4.1:
 Parameter Space

4.3 Analysis

4.3.1 Outcomes of Interest

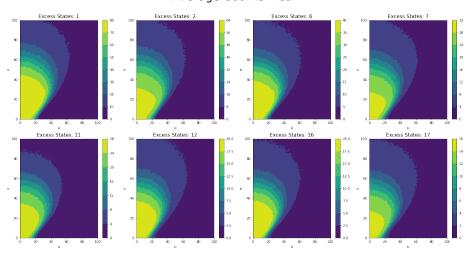
The outcomes I tracked in this experiment can be split into those which track attributes within a given state over time and those that measure properties across states. These outcomes depend on the number of agents which are currently adopting the given state at a given time step. I will refer to this as counts going forward. For the within state outcomes I track the average number of counts over time (average counts), variance in counts over time (variance in counts), the maximum count reached (max counts), the time to reach the maximum (time to max), the sum of counts over time (final counts), the minimum count after the maximum count was reached (min after max), the time between the maximum and the minimum after maximum (decay time), as well as the Shannon entropy (Shannon, 1948) in counts (entropy counts). In order to aggregate these within state values to a per run level, I look at the mean, median, variance, mean absolute deviation, maximum and range (maximum - minimum) across states per run. The across state measures all depend on the total sum of counts for each state over time, the final count. For the across state outcomes I track, kurtosis in final count, number of states with final count of zero and the Herfindahl-Hirschman Index (Herfindahl, 1950; Hirschman, 1945) for final count. Table 4.2 shows the summary statistics for these outcomes.

Figure 4.1 shows the average counts averaged across states for each μ and σ value grouped by number of excess states, while Figures 4.2 and 4.3 shows the same type of plot for final counts and decay time respectively. These plots have similar fan like shape across both excess states as well as the range of μ and σ combinations for which there are interesting count values. Figures 4.4 and 4.5 show the Herfindahl index and kurtosis respectively averaged by each μ and σ pair grouped by number of excess states. Given the similarity between these groups of graphs, it suggests that the Herfindahl index and kurtosis are both effectively functioning as measures of concentration across the states. Notably both the Herfindahl index and kurtosis reach high values in a band across the bottom right corner going from around $\mu = 40$ to $\sigma = 30$.

Figure 4.6 shows the counts over time from four different runs with different configurations of parameters. The lower left graph has $\mu = 41, \sigma = 5$, and 2 excess states putting it within the high concentration band. There are not many total counts in this run, and since the high concentration bad overlaps with areas of low final and average counts generally this suggest that in this high concentration there is minimal adoption of any states. Thus, this region of the parameter space somewhat resembles a natural monopoly, where it is difficult to successfully enter and those that do dominate.

	Mean	Min	Max	Standard Deviation
Final Counts	338.0956	0	9489	1067.4220
Max Counts	9.3467	0	100	14.7336
Time to Max	25.6855	0	99	29.9113
Average Counts	6.8460	0	94.89	10.7935
Variance in Counts	22.4925	0	2311.4848	117.7511
Min after Max	6.7575	0	100	11.6436
Decay Time	7.5308	0	98	14.6412
Entropy in Counts	4.5658	0	19	4.6644
Herfindahl Index	0.1544	0	1	0.1418
Kurtosis in Counts	0.7549	-3.3333	20.0000	3.0163
Number of Zero Counts	1.7832	0	20	4.6321

 Table 4.2:
 Summary Statistics



Average Counts Mean

Figure 4.1

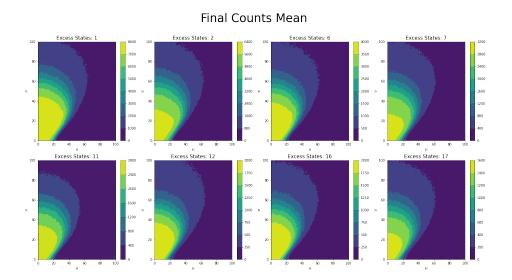
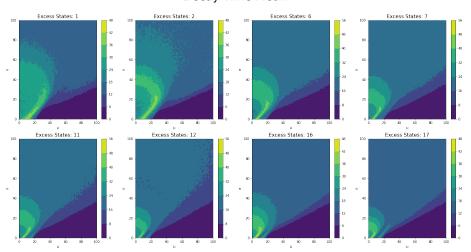


Figure 4.2



Decay Time Mean

Figure 4.3

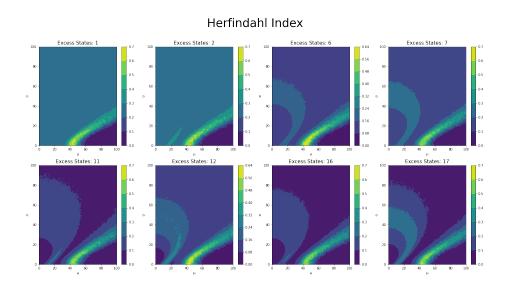


Figure 4.4

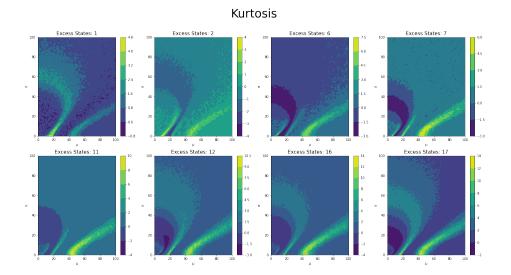
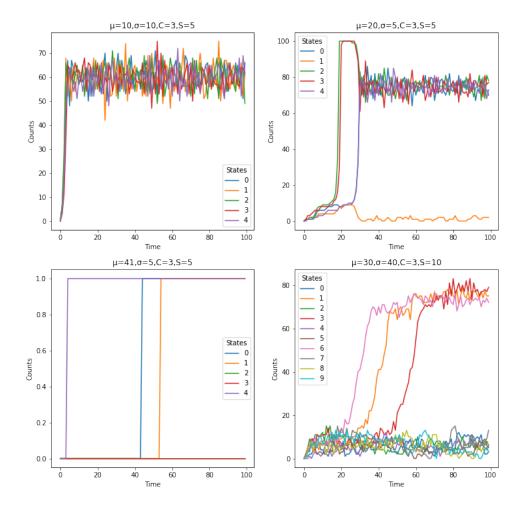


Figure 4.5



Counts over Time for Various Parameters

Figure 4.6

4.3.2 Regressions

The primary independent variable of interest is excess states, which is S-C. The OLS regressions follow the form: $Y = \beta_1 ExcessStates + \beta_2 \mu + \beta_3 \sigma + c$. Tables 4.3 and 4.4 show the regression coefficients for the variable excess states for all outcomes of interest. All coefficients listed in this table are statistically significant at the 1% level. In Table 4.3 the columns Mean, Median, Standard Deviation, Mean Absolute Deviation, Max, and Range refer to the method of aggregation across states within a run. Given that the distribution of outcomes across states may be fat tailed differentiating between the Mean and Median as well as the Standard Deviation and Mean Absolute Deviation can signal whether the effects are driven by outliers across states. Aggregating via the maximum demonstrates how the maximum is directly effected, since it is expected to be an outlier, and the gap between the maximum and minimum shows the full range of the extremes. As the results in Table 4.3 show there were no differences in sign between the regressions using the Mean vs Median as the aggregation function and the signs are all negative. This suggests that increasing the number of excess stats is associated with less overall adoption of states, smaller maximum counts, shorter time to reach the maximum counts, smaller time averaged counts, smaller time variance in counts, smaller mimima after the maximum is reached and lower entropy.

Alternatively, the coefficient for the range aggregation has a positive coefficient for all of the outcomes of interest. With the exception of Time to Maximum and Variance in Counts, and Decay Time, the coefficients for the maximum aggregation are negative. In these cases, given the coefficients for the means, medians, and the range this implies that while the increase in excess states reduces the average and maximum level, the impact disproportional effects the minimum since the range increases. When looking at the number of zeros, the regression coefficient for excess states is also positive, providing additional evidence for disproportionate effect of increasing excess states on the minimum counts. For Time to Maximum and Variance in Counts, it is possible that the positive effect of excess states on the range is due to the increases in the maximum. The broadly suggests that increasing the number of states can widen the disparities between the popularity of the states.

Similar to the range, the regression coefficients for the standard deviation aggregation are positive for all outcomes. Macy and Evtushenko (2020) use standard deviation as a measure of unpredictability, but while they were measuring unpredictability across runs this measures unpredictability across states. This suggests that increasing the excess states makes all of the outcomes of interest less predictable. Mean absolute deviation was used as an alternative measure of dispersion and with the exception of variance in counts, minimum after maximum, and decay time the signs of the regression coefficients for excess states are the same as they are for standard deviation. It is possible that outliers play a role in this difference, since mean absolute deviation is less outlier sensitive.

The full regression tables are listed in Appendix B

	Mean	Median	Standard Deviation	Mean Absolute Deviation	Max	Range
Final Counts	-92.7826	-113.2765	5.7807	1.8463	-45.3861	31.9112
Max Counts	-1.1052	-1.3967	0.1345	0.0734	-0.3916	0.6076
Time to Max	-0.6973	-0.8792	0.3482	0.2892	0.4659	1.7882
Average Counts	-0.9278	-1.1328	0.0578	0.0185	-0.4539	0.3191
Variance in Counts	-4.1909	-5.8243	0.2933	-0.2283	1.1350	3.1665
Min after Max	-0.9768	-1.2578	0.0210	-0.0281	-0.4292	0.2506
Decay Time	-0.1589	-0.2224	0.0115	-0.0518	0.7465	0.8525
Entropy in Counts	-0.0537	-0.0593	0.0194	0.0155	-0.0120	0.0759

 Table 4.3: Excess States Regression Coefficient

	Coefficient
Herfindahl Index	-0.0064
Kurtosis in Counts	0.1312
Number of Zero Counts	0.1599

 Table 4.4:
 Excess States Regression Coefficient For Global Variables

4.4 Discussion

The parameter configurations shown in Figure 4.6 demonstrated four different competitive regimes. For example while both $\mu = 10, \sigma = 5, C = 3, S = 5$ and $\mu = 20, \sigma = 5, C = 3, S = 5$ are both highly competitive, there is a clear losing state in $\mu = 20, \sigma = 5, C = 3, S = 5$. On the other hand $\mu = 30, \sigma = 40, C = 3, S = 10$ is characterized by the emergence of a few clear winners with the rest of the states struggling to compete. As I mentioned earlier, in $\mu = 41, \sigma = 5, C = 3, S = 5$ adoption is very difficult, so the three states that end up getting adopted are only adopted once. This suggests that the threshold parameters do capture a rich enough space of possible outcomes.

One way to think of these results is in terms of observed and unobserved cascades, in the sense that we are more likely to observe cascades that succeed, but not those that fizzle. In the context of music, consider that for every artist that becomes an "overnight success" there may be many others toiling away in obscurity. In this sense the given states that do not achieve popularity could be thought of counter factually as ones that could have. Each of the cascading states was facing the same distribution of thresholds as each other, with the only differences in their outcomes being due to chance. This shows that large disparities in popularity can occur even without and underlying differences in the "quality" of the cascading state, and purely arise from structure. Due to the tradeoff between the different states imposed by the capacity constraint, single cascade models and multicascade models without the capacity constraint will miss the effect unpopular states have on successful states. This also suggests that just because something is popular, that does not imply it is high quality.

Since the capacity constraint provides a mechanism for agents to regularly remove states, this can help determine their behavior as they fade away. The decay time results suggest that while on average increases excess states reduces the decay time, it actually increases the maximum decay time. This suggests that the in more competitive environments the most stable states are even more stable. A similar pattern is shown with time to maximum, suggesting that in more competitive environments even though the average peak is earlier, the maximum peak is delayed. It is possible that this could be due to a sort of lock in effect, where once a state is adopted by a certain threshold of agents there is a minimum level it can no longer dip below. The analysis of minimum post maximum, suggest that this may not be the case as adding excess states decreases the maximum minimum post maximum. If there is lock in, this suggests that increasing excess states reduces the floor that states are locked in above.

4.5 Conclusion

These results suggest that the capacity constraint may play an important role in the diffusion dynamics of environments with multiple states that could potentially cascade. Increasing the number of total states in excess of capacity is associated with increased concentration of popularity, larger disparities between popular and unpopular states as well as greater unpredictability in which states will become popular, even while the popularity of a given state over time tended to become more predictable. Unsurprisingly increased competition from greater excess states tended to reduce average popularity overall, the heterogeneous impact suggests that capacity constraints may play a role in driving the superstar phenomena that Rosen (1981) describes. Since each of the states begin equally preferable, this suggests a mechanism for how random chance and structure can drive popularity as opposed to underlying value. Thus, more empirical work is needed to measure people's capacities as well as determine the influence of the capacity constraint on real systems.

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Appendix A BFT Instructions and Quiz

A.1 Slides for the Generals Instructions

Below are images of the slides used for the generals skin. In the actual game this is displayed to the player as an HTML slideshow and players can freely move back and forth throughout the slide show. We programmaticly generated these slideshows and Section A.2 shows the tables of the text that was swapped between skins.

> General's Coordination Game Instructions

> > >

In this game, you are a General in an army.

The point of the game is to choose an enemy Fort for all of the Generals to attack together.

Each General has been sent to scout out a different enemy Fort.

Each Fort has been judged to be equally strategically useful, but only one is to be attacked.

 $\langle \rangle$

Each General has a different fourletter name, and each Fort has a different five-letter name.

At the start of the game, each General only knows the name of the Fort they have initially been sent to.

You are General IVEK

The code of the place you have been sent to is: **PESAM** The current round is: 1

These names are examples.

You will see your name and the name of the Fort you have been given to on the right side of your screen when the game begins.

 $\langle \rangle$

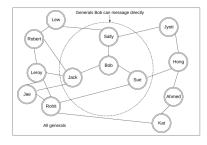
Your objective is to get all of the Generals to agree on a single enemy Fort to attack.

The enemy has large numbers of soldiers at each Fort, so all Generals must choose the same Fort to attack in order for the attack to succeed. It does not matter which Fort is chosen as long as all Generals agree on the same Fort. All Forts are equally strategically important.

You do not get an additional bonus if the Fort whose name you were initially given is chosen. You only get the full bonus if all Generals agree on the same Fort.

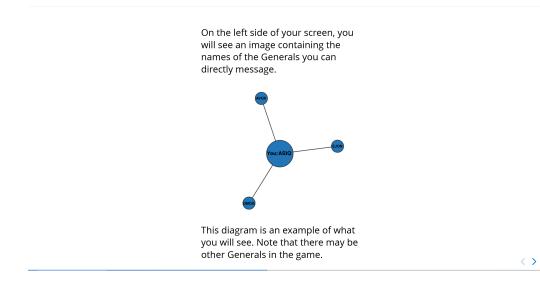
You will coordinate with the other Generals by sending and receiving messages.

You will only be able to directly message some of the Generals.



You are indirectly connected to all the Generals through the Generals you can directly message.

 $\langle \rangle$



The game has 10 rounds.

During each round, you will first send messages to all Generals you are directly connected to.

	General OJAV	e	e	
ieneral OTIF	General OJAV	GeneralEBUD	General UFIX	
Submit				

This is a screenshot of the message interface.

You can send any text message you want to each of the Generals you are directly connected to.

 $\langle \rangle$

Next, you will see all of the messages you have received during this round.

You are General IVEK The code of the place you have been sent to is: PESAM The current round is: 1 Below are the messages the generals you are early to continue. Usy out his round, Press next when you are ready to continue. General ANK has sent you the message: Example General APEA as enty you the message: Example General APEA as sent you the message: Example General ADAS has sent you the message: Example

	< >
You must send all your messages for each round within one minute and thirty seconds.	
There is a timer at the top of your screen showing how much time you have left.	
0042	
Message Step	
In this example, there are 42 seconds left.	
	<>
If you do not send your messages in the allotted time, you will be dropped from the game.	
You have been dropped for being idle. Please return this HIT. If you have any questions or feedback please contact: yins.amt@gmail.com	
This is a screenshot of the message you will receive if you are dropped for being idle.	

After the 10 rounds, each General will be asked to choose which Fort they want to attack.

Final Choice
The messaging steps are over. Please select your choice for where to attack below.
JAYOR
KEWOS
MAVEY
COYAM
FEXEN

These Fort names are examples and will be different in your game.

 $\langle \rangle$

You will receive the full bonus of \$8.00 if all Generals choose the same Fort, and thus that Fort is successfully attacked,

If you finish the game, but all Generals do not choose the same Fort, and thus no Fort is successfully attacked. your bonus will only be \$4.00.

If you are dropped from the game, you will not receive a bonus.

You must pass the comprehension quiz to be eligible for any payment.

Click the 'Start Quiz' button below to begin the quiz.

<

A.2 Skin Difference Tables

Tables A.1 through A.10 show the textual difference between the instructions for each skin. Each row represents a point where the text is swapped. So in the restaurant skin the title page is: Restaurant Game, while in the Olympics skin the title page is: Olympic Host City Selection Game. The images in each set of instructions are also modified for each skin to represent the players and the target of consensus. Players are Generals in the generals skin, Friends in the restaurant skin, Delegates in the olympics skin, etc. While in the generals skin the target is a Fort, in the restaurant skin the target is a Restaurant, in the olympics skin the target is a Host City, etc.

General's
Coordination Game
In this game, you are a General in an army.
The point of the game is to choose an enemy Fort for all of the
Generals to attack together.
Each General has been sent to scout out a different enemy Fort.
Each Fort has been judged to be equally strategically useful, but
only one is to be attacked.
At the start of the game, each General only knows the name of the
Fort they have initially been sent to.
You will see your General name and the name of the enemy Fort you
have been initially assigned on the right side of your screen when the
game begins.
Your objective is to get all of the Generals to agree on a single enemy
Fort to attack.
The enemy has large numbers of soldiers at each Fort, so all Gener-
als must choose the same Fort to attack in order for the attack to
succeed.
, and thus that Fort is successfully attacked,
, and thus no Fort is successfully attacked.
is chosen
equally strategically important
General
General's Coordination game
Forts
Fort
to attack

 Table A.1: Instruction Changes for Generals Skin

Restaurant Game
In this game, you are a Friend in a friend group trying to plan a
group dinner.
The point of the game is to choose a Restaurant to eat at together.
Each Friend knows about one Restaurant.
Each Restaurant has been judged to be equally good, but only one
may be chosen to attend all together.
At the start of the game each Friend knows the name of only one
Restaurant they have been initially sent to.
You will see your Friend name and the name of the Restaurant you
have been initially assigned on the right side of your screen when
the game begins.
Your objective is to get all of your Friends to choose a single Restau-
rant to eat at.
Your Friend group decided long ago that all decisions must be unan-
imous, so all Friends must choose the same Restaurant, otherwise
the dinner will be cancelled.
, and thus that dinner happens.
, and thus the dinner does not happen,
is chosen
equally good
Friend
Restaurant game
Restaurants
Restaurant
to choose
1

 Table A.2: Instruction Changes for Restaurant Skin

Olympic Host City Selection Game
In this game, you are a Delegate on the Olympic Host City Selection
Committee.
The point of the game is to choose a Host City for the next Olympics.
Each Delegate has been given the name of one qualified potential
Host City.
Each Host City has been judged to be equally good, but only one is
to be chosen.
At the start of the game, each Delegate is given the name of one
Host City they have initially considered.
You will see your Delegate name and the name of the Host City you
have been initially given on the right side of your screen when the
game begins.
Your objective is to get all of the Delegates to choose a single Host
City for the next Olympics.
Due to allegations of corruption in the Olympic Host Selection Com-
mittee, all Delegates must choose the same Host City, otherwise the
Olympics will be cancelled.
and thus the Olympics will proceed as cheduled.
, and thus the Olympics do not happen,
is selected
equally good
Delegate
Host Selection game
Host Cities
Host City
to select

Table A.3: Instruction	n Changes for	Olympics Skin
--------------------------------	---------------	---------------

Layoff Game
*
In this game, you are a Manager at a workplace.
The point of the game is to choose a Worker to fire during a round
of layoffs.
Each Manager has nominated one low-performing Worker to be fired.
Each low-performing Worker has been judged to be equally bad, but
only one is to be fired.
At the start of the game, each Manager only knows the name of the
Worker they have initially nominated.
You will see your Manager name and the name of the low-performing
Worker you have been initially assigned on the right side of your
screen when the game begins.
Your objective is to get all of the Managers to agree on a single low-
performing Worker to fire.
For liability reasons, all firing decisions must be unanimous, so all
Managers must choose to fire the same low-performing Worker, oth-
erwise they themselves will be fired by their bosses.
, and thus that Worker is fired.
, and thus all the Managers (including you) are fired,
is chosen
equally bad
Manager
Layoff Game
Workers
Worker
to choose

 Table A.4: Instruction Changes for Firing Skin

Hiring Game		
In this game, you are a Manager at a workplace.		
The point of the game is to choose a Candidate to hire to replace a		
critically important employee who has left.		
Each Manager has nominated one Candidate to be hired.		
Each Candidate has been judged to be equally good, but only one		
is to be hired.		
At the start of the game, each Manager only knows the name of the		
Candidate they have initially nominated.		
You will see your Manager name and the name of the Candidate you		
have been initially assigned on the right side of your screen when the		
game begins.		
Your objective is to get all of the Managers to agree on a single		
Candidate to hire.		
For liability reasons, all hiring decisions must be unanimous, so all		
Managers must choose to hire the same Candidate, otherwise no hire		
will be made and the company will shut down.		
, and thus that Candidate is hired.		
, and thus the company shuts down,		
is chosen		
equally good		
Manager		
Hiring game		
Candidates		
Candidate		
to choose		

 Table A.5: Instruction Changes for Hiring Skin

Mascot Selection Game
In this game, you are a Member of a city's Council.
The point of the game is to choose a Mascot that all Members agree
on.
Each Member has nominated one Mascot.
Each Mascot has been judged to be equally good, but only one may
be selected.
At the start of the game, each Member only knows the name of one
Mascot they have been initially assigned.
You will see your Member name and the name of the Mascot you
have been initially assigned on the right side of your screen when
the game begins.
Your objective is to get all of the Members to agree on a single
Mascot to select.
Votes in the City Council must be unanimous, so all Members must
choose the same Mascot in order for it to be selected.
, and thus that Mascot is selected.
, and thus no Mascot is selected,
is selected
equally good
Member
Mascot Selection Game
Mascots
Mascot
to select

 Table A.6: Instruction Changes for Mascot Skin

Venue Choice Game
In this game, you are a Member of an Orchestra.
The point of the game is to choose a Venue for the Orchestra to
perform at during their scheduled tour stop in an unfamiliar country.
Each Member knows about one potential Venue in the country.
Each Venue has been judged to be equally good, but only one may
be chosen.
At the start of the game, each Member only knows the name of one
Venue, they have been initially assigned.
You will see your Member name and the name of the Venue you
have been initially assigned on the right side of your screen when
the game begins.
Your objective is to get all of the Members to agree on a single Venue
to choose for the performance.
Your Orchestra decided long ago that all decisions must be unani-
mous, so all Members must choose the same Venue, otherwise the
performance will be canceled.
, and thus that performance happens.
, and thus the performance is canceled,
is selected
equally good
Member
Venue Choice Game
Venues
Venue
to select

Table A.7: Instruction Changes for Orchestra Skin

Plant Naming Game
In this game, you are a Member of the International Horticultural
Society, which is a global organization of plant experts.
The point of the game is to select a Plant Name for an exciting new
species of plant that has just been discovered.
Each Member has shortlisted one potential Plant Name from a ran-
domly assigned region of the world they have been given responsi-
bility for.
Each Plant Name has been judged to be equally good, but only one
may be chosen.
Each Member starts the game knowing only the potential Plant
Name they shortlisted.
You will see your Member name and the Plant Name you have been
initially assigned on the right side of your screen when the game
begins.
Your objective is to get all of the Members to agree on a single Plant
Name.
By the code of the International Horticultural Society, all naming
decisions must be unanimous, so all Members must select the same
Plant Name or the plant will not be named at all, leaving it doomed
to be ignored in future research.
, and thus the plant is named.
, and thus the plant is not named,
is selected
equally good
Member
Plant Naming Game
Plant Names
Plant Name
to select

 Table A.8: Instruction Changes for Plant Skin

Space Exploration Game
In this game, you are an Astronaut on a large spaceship with a
mission to establish a base on a habitable Planet.
The point of this game is to choose a Planet to land on.
Each Astronaut has been sent out on an small space dinghy to ex-
plore a different potential Planet to land on.
Each Planet explored by the surviving Astronauts have been judged
to be equally habitable, but only one may be chosen to establish a
base on.
At the start of the game each Astronaut only knows the name of the
Planet they have been initially assigned.
You will see your Astronaut name and the Planet you have been
initially assigned on the right side of your screen when the game
begins.
Your objective is to get all of the Astronauts to agree on one Planet
to land on.
Under the Universal Code of Space Exploration, all landings must
be agreed upon unanimously. The large spaceship is running out of
food and fuel, so if a unanimous decision is not reached, the ship will
just drift in space and all passengers onboard will die from hunger.
, and thus the spaceship lands.
, and thus all the passengers on the spaceship die,
is chosen
equally habitable
Astronaut
Space Exploration Game
Planets
Planet
to land on

 Table A.9: Instruction Changes for Space Skin

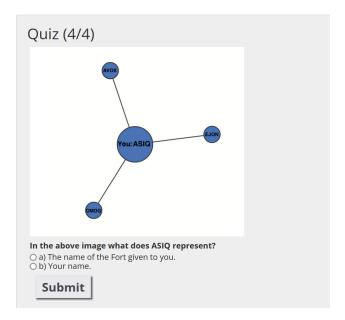
Leader Election Game
In this game, you are a member of the Electoral Council of the
country Maximus Democraticus. Members of the Electoral Council
are known as Electors.
The point of the game is to elect a new Leader for the nation.
Each Elector has been given the name of one potential Leader.
Each Leader remaining at this stage has been judged to be equally
qualified, but only one may be elected.
At the start of the game, each Elector knows the name of one Leader.
You will see your Elector name and the name of the Leader you
have been initially assigned on the right side of your screen when
the game begins.
Your objective is to get all of the Electors to agree to elect a single
Leader.
Elections in Maximus Democraticus must be unanimous, so all Elec-
tors must choose the same Leader in order for them to be elected.
, and thus that Leader is elected.
, and thus no Leader is elected,
is elected
equally qualified
Elector
Leader Election game
Leaders
Leader
to elect

 Table A.10: Instruction Changes for Election Skin

A.3 Comprehension Quiz

This the comprehension quiz for the generals skin. The order of the questions is randomized but the order of the multiple choice answers within the questions is not. These questions assess core concepts of the game such that anyone who read an understood the instructions would be able to get all of these questions correct. Question 1 assessed whether or not the players understand that this game is a global consensus game not a local consensus game. Question 2 ensures that the players understand the timed nature of the game. Question 3 shows that the players understand that they can send full text messages. Question 4 was the question that the players found the trickiest, which demonstrates the difference between the 4-letter and 5-letter identifiers as well as the networked structure of the game. Key words such as Generals and Fort varied across skins to the appropriate word for that skin.

Welcome to the General's Coordination game! Only click 'Start Quiz' when you get to the end of the instruction slides to the left. The slides may take some time to load; if you do not see the instructions do not star the Quiz and try refreshing the page. If the instructions do not load please return this HIT. Start Quiz	t
Quiz (1/4) When will you receive the full \$8 bonus? a) The Generals I directly messaged and I choose the same Fort not everyone does. b) Most Generals choose the same Fort, but not all of them. c) All Generals choose the same Fort. Submit	
Quiz (2/4) What happens if you do not complete the Message Step in the allotted time? (a) You are dropped from the game. (b) You are not dropped from the game. Submit	
Quiz (3/4) What kinds of messages can you send? a) Only numbers. b) Any kind of text message. c) Only one word. Submit	



Appendix B

Regressions for Capacity Constrained Agent Models

- B.1 Excess States Regressions
- B.1.1 Average Counts

Dep. Variable:	avg_count_gap		p R-squa	R-squared :		0.288
Model:	OLS		Adj. R	-squared	d:	0.288
Method:	Leas	st Squares	F-stati	stic:	9	.447e + 05
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	cic):	0.00
Time:	0	5:58:02	Log-Li	kelihood	l: -3	4781e+07
No. Observation	as: 8	160800	AIC:		6	$.956\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:		6	$.956\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	32.6709	0.023	1400.572	0.000	32.625	32.717
mu	-0.3600	0.000	-1662.594	0.000	-0.360	-0.360
sigma	-0.0826	0.000	-427.090	0.000	-0.083	-0.082
$excess_states$	0.3159	0.001	302.717	0.000	0.314	0.318
Omnibus:	1631115.655		Durbin-Watson:		0	.594
Prob(Omnibu	is): 0.000		Jarque-Bera (JB):		: 3071	101.915
Skew:	1	.243	Prob(JB)	:	C	0.00
Kurtosis:	4	.689	Cond. No		2	237.

 Table B.1: Average Counts Range

Dep. Variable:	avg_	count_ma	-			0.257	
Model:	OLS		Adj. F	l-squared	1:	0.257	
Method:	Lea	st Squares	F-stati	stic:	7	$.881\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	ic):	0.00	
Time:	C	5:58:00	Log-Li	kelihood	: -2	$.6300 \mathrm{e}{+07}$	
No. Observation	s: 8	3160800	AIC:		5	$.260 \mathrm{e}{+07}$	
Df Residuals:	8	3160796	BIC:		5	$.260 \mathrm{e}{+07}$	
Df Model:		3					
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	11.5330	0.009	1295.548	0.000	11.516	11.550	
mu	-0.1178	7.77e-05	-1515.654	0.000	-0.118	-0.118	
sigma	-0.0335	6.81e-05	-491.900	0.000	-0.034	-0.033	
$excess_states$	0.0168	0.000	49.073	0.000	0.016	0.017	
Omnibus:	2517993.677		Durbin-Watson:		0.596		
Prob(Omnibu	us): 0.000		Jarque-Bera (JB):		7577134.524		
Skew:	1.616		Prob(JB):	Prob(JB):		.00	
Kurtosis:	6	5.441	Cond. No	•	2	37.	

 Table B.2: Average Counts Mean Absolute Deviation

Dep. Variable:	avg_	count_ma	x R-squ	ared:		0.429	
Model:	OLS		Adj. F	Adj. R-squared:		0.429	
Method:	Leas	st Squares	F-stati	istic:	1	$.883e{+}06$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	0	5:58:01	Log-Li	kelihood	l: -3	$.4933e{+}07$	
No. Observations	ns: 8160800		AIC:		6	$.987e{+}07$	
Df Residuals:	8	160796	BIC:		6	$.987e{+}07$	
Df Model:		3					
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	53.3927	0.023	2275.741	0.000	53.347	53.439	
mu	-0.4936	0.000	-2334.758	0.000	-0.494	-0.493	
\mathbf{sigma}	-0.1396	0.000	-669.382	0.000	-0.140	-0.139	
$excess_states$	-0.4531	0.001	-406.037	0.000	-0.455	-0.451	
Omnibus: 620131.537		Durbin-Watson:		0.	0.504		
Prob(Omnibu	Prob(Omnibus): 0.000		Jarque-Bera (JB):		: 77050	01.902	
Skew:	(0.736	Prob(JB)	:	0.	.00	
Kurtosis:	•	3.316	Cond. No).	23	37.	

 Table B.3: Average Counts Max

Dep. Variable:	avg o	count me	an R-squ	ared:		0.431
Model:	OLS		_	Adj. R-squared		0.431
Method:	Leas	st Squares	-	F-statistic:		$1.057\mathrm{e}{+06}$
Date:	Fri, 2	25 Feb 202	2 Prob	(F-statis	tic):	0.00
Time:	0	5:57:56	Log-L	ikelihood	1: -	$3.1013 \mathrm{e}{+07}$
No. Observations	: 8	160800	AIC:			$6.203\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:			$6.203\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	34.2824	0.021	1642.613	0.000	34.242	34.323
mu	-0.2554	0.000	-1768.630	0.000	-0.256	-0.255
\mathbf{sigma}	-0.0845	0.000	-635.295	0.000	-0.085	-0.084
$excess_states$	-0.9259	0.001	-1116.350	0.000	-0.928	-0.924
Omnibus:	nibus: 3145797.326		Durbin-Watson:		0.271	
Prob(Omnibus	s): 0.000		Jarque-Bera (JB):		15543140.469	
Skew:	1.825		Prob(JB):		0.00	
Kurtosis:	8.	691	Cond. No.		-	237.

 Table B.4: Average Counts Mean

Dep. Variable:	avg_count_med		lian R-squared :			0.358	
Model:	OLS		Adj.	Adj. R-square		0.358	
Method:	Leas	st Squares	F-sta	F-statistic:		$6.461 \mathrm{e}{+0}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	: 0.00	
Time:	0	5:57:57	Log-I	Likelihoo	d:	-3.1914e+0	07
No. Observations:	8	160800	AIC:			$6.383\mathrm{e}{+0}$	7
Df Residuals:	8	160796	BIC:			$6.383\mathrm{e}{+0}$	7
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	31.6108	0.024	1343.327	0.000	31.565	31.657	
mu	-0.2092	0.000	-1290.013	0.000	-0.210	-0.209	
\mathbf{sigma}	-0.0686	0.000	-483.950	0.000	-0.069	-0.068	
$excess_states$	-1.1305	0.001	-1219.789	0.000	-1.132	-1.129	
Omnibus:	3558389.800		Durbin-Watson:		0.344		
Prob(Omnibus	b): 0.000		Jarque-Bera (JB):		1803	7445.920	
Skew:	2.102 H		Prob(JB):		0.00		
Kurtosis:	8.	948	Cond. No.		237.		

 Table B.5: Average Counts Median

Dep. Variable:	avg_	_count_sto	d R-squa	red:		0.269
Model:	OLS		Adj. R	-squared	l:	0.269
Method:	Lea	st Squares	F-stati	stic:	8.	$427\mathrm{e}{+}05$
Date:	Fri, 2	25 Feb 202	$2 \mathbf{Prob} \ (1)$	F-statist	ic):	0.00
Time:	C	5:57:58	Log-Li	kelihood	: -2.	7203e + 07
No. Observation	ns: 8	160800	AIC:		5.	$441e{+}07$
Df Residuals:	8	3160796	BIC:		5.	$441e{+}07$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	12.9439	0.010	1339.384	0.000	12.925	12.963
mu	-0.1358	8.64 e- 05	-1571.864	0.000	-0.136	-0.136
sigma	-0.0369	7.64 e- 05	-482.704	0.000	-0.037	-0.037
excess_states	0.0562	0.000	141.946	0.000	0.055	0.057
Omnibus:	: 2062722.073		Durbin-Watson:		0.594	
Prob(Omnibu	us): 0.000		Jarque-Bera (JB):		4835154.987	
Skew:	1.426		Prob(JB):	Prob(JB):		.00
Kurtosis:	5	.466	Cond. No	•	2	37.

 Table B.6: Average Counts Standard Deviation

B.1.2 Herfindahl Index

Dep. Variable:	counts	_herfindah	l_index	R-square	ed:	0.084	
Model:		OLS		Adj. R-s	squared	: 0.084	
Method:	Least Squa		es	F-statist	cic:	$3.092e{+}03$	5
Date:	Fri	, 25 Feb 2	022	Prob (F	-statisti	c): 0.00	
Time:		05:52:50		Log-Like	elihood:	4.7133e+0)6
No. Observations:		8160800		AIC:		-9.427 e+0	6
Df Residuals:		8160796		BIC:		-9.427 e+0	6
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	0.2602	0.000	1865.669	0.000	0.260	0.260	
mu	-0.0004	1.52e-06	-288.290	0.000	-0.000	-0.000	
\mathbf{sigma}	-0.0005	1.98e-06	-262.212	0.000	-0.001	-0.001	
$excess_states$	-0.0064	8.49e-06	-754.010	0.000	-0.006	-0.006	
Omnibus:	68692	40.495 I	Durbin-W	Vatson:	1	.343	
Prob(Omnibus)): 0.000		Jarque-Be	era (JB):	18936	8993.012	
Skew:	4.040		Prob(JB):		().00	
Kurtosis:	25.	172 (Cond. No	•	6 2	237.	

 Table B.7:
 Herfindahl Index

B.1.3 Kurtosis in Counts

Dep. Variable:	count	s_kurtosi	s R-squ	ared:		0.065
Model:		OLS	Adj. I	R-square	d:	0.065
Method:	Leas	st Squares	F-stat	istic:		$1.489e{+}05$
Date:	Fri, 2	5 Feb 202	2 Prob ((F-statis	tic):	0.00
Time:	0.	5:52:24	Log-Li	kelihood	l: -	2.0326e+07
No. Observations	: 8	160800	AIC:			$4.065\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:			$4.065\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	-0.3005	0.003	-106.306	0.000	-0.306	-0.295
mu	0.0037	3.29e-05	112.506	0.000	0.004	0.004
sigma	-0.0062	3.68e-05	-169.933	0.000	-0.006	-0.006
$excess_states$	0.1319	0.000	666.169	0.000	0.131	0.132
Omnibus:	46004	57.530	Durbin-W	atson:		1.582
Prob(Omnibus)	: 0.	000	Jarque-Be	era (JB):	4250	03178.768
Skew:	2.	604	Prob(JB)	:		0.00
Kurtosis:	12	.893	Cond. No	•		237.

 Table B.8:
 Kurtosis in Counts

B.1.4 Number of Zero Counts

Dep. Variable:	cou	ints_zeros	R-squa	red:		0.383	
Model:		OLS	Adj. R	Adj. R-squared		0.383	
Method:	Least Squares		F-stati	stic:	9	$.160e{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	cic):	0.00	
Time:	()5:52:02	Log-Li	kelihood	-2	2079e+07	
No. Observation	s: 8	8160800	AIC:		4	$.416e{+}07$	
Df Residuals:	8	8160796	BIC:		4	$.416e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1.4880	0.003	523.774	0.000	1.482	1.494	
mu	0.0533	4.51e-05	1181.231	0.000	0.053	0.053	
\mathbf{sigma}	-0.0763	5.18e-05	-1471.237	0.000	-0.076	-0.076	
$excess_states$	0.1584	0.000	646.781	0.000	0.158	0.159	
Omnibus:	2185	5557.836	Durbin-W	atson:	0	.225	
Prob(Omnibus	s): 0.000		Jarque-Be	Jarque-Bera (JB):		351.853	
Skew:	1	1.481	Prob(JB)	:	C	0.00	
Kurtosis:	Ę	5.686	Cond. No).	2	237.	

 Table B.9:
 Number of Zero Counts

B.1.5 Decay Time

Dep. Variable:	decay	_time_ga	p R-squ	ared:		0.272
Model:		OLS	Adj. I	R-square	d:	0.272
Method:	Leas	st Squares	F-stat	istic:	1	$.051\mathrm{e}{+06}$
Date:	Fri, 2	5 Feb 202	2 Prob ((F-statis	tic):	0.00
Time:	0	6:01:47	Log-Li	ikelihood	1: -3	$.6483e{+}07$
No. Observations	s: 8	160800	AIC:		7	$ m .297e{+}07$
Df Residuals:	8	160796	BIC:		7	$7.297 e{+}07$
Df Model:		3				
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	36.2969	0.024	1499.280	0.000	36.249	36.344
mu	-0.3008	0.000	-1137.571	0.000	-0.301	-0.300
sigma	0.2819	0.000	1046.671	0.000	0.281	0.282
$excess_states$	0.8525	0.001	645.696	0.000	0.850	0.855
Omnibus:	436	487.112	Durbin-W	Ourbin-Watson:		083
Prob(Omnibu	is): (): 0.000 J		Jarque-Bera (JB):		35.052
Skew:	().172	Prob(JB)	:	0	.00
Kurtosis:	2 2	2.318	Cond. No).	2	37.

 Table B.10:
 Decay Time Range

Dep. Variable:	decay	_time_ma	ad R-squ	ared:		0.230	
Model:		OLS	Adj. I	R-square	ed:	0.230	
Method:	Lea	st Squares	F-stat	istic:		$7.933 \mathrm{e}{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob	(F-statis	tic):	0.00	
Time:	(06:01:45	Log-L	ikelihoo	d:	$2.5904 \mathrm{e}{+07}$	
No. Observations	s: 8	3160800	AIC:			$5.181 \mathrm{e}{+07}$	
Df Residuals:	8	8160796	BIC:			$5.181 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	12.1728	0.007	1670.044	0.000	12.159	12.187	
mu	-0.0824	7.35e-05	-1120.644	0.000	-0.083	-0.082	
sigma	0.0696	7.33e-05	949.526	0.000	0.069	0.070	
excess_states	-0.0518	0.000	-139.938	0.000	-0.053	-0.051	
Omnibus:	264	1340.764	Durbin-W	atson:	1.	128	
$\operatorname{Prob}(\operatorname{Omnib})$	us):	0.000	Jarque-Be	era (JB)	: 2909	66.492	
Skew:		0.462		Prob(JB):		0.00	
Kurtosis:		3.038	Cond. No	•	2	37.	

 Table B.11: Decay Time Mean Absolute Deviation

Dep. Variable:	decay	_time_ma	ax R-squ	ared:		0.268	
Model:		OLS	Adj. 1	R-square	ed:	0.268	
Method:	Leas	Least Squares		istic:		$1.006\mathrm{e}{+06}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	0	6:01:46	Log-L	ikelihoo	d: -	$3.6569 \mathrm{e}{+07}$	
No. Observations	s: 8	160800	AIC:			$7.314 \mathrm{e}{+07}$	
Df Residuals:	8	160796	BIC:			$7.314 \mathrm{e}{+07}$	
Df Model:	3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	39.7249	0.025	1595.967	0.000	39.676	39.774	
$\mathbf{m}\mathbf{u}$	-0.3149	0.000	-1177.655	0.000	-0.315	-0.314	
sigma	0.2771	0.000	1014.156	0.000	0.277	0.278	
$excess_states$	0.7465	0.001	557.379	0.000	0.744	0.749	
Omnibus:	474	993.712	Durbin-W	Vatson:	1.	060	
Prob(Omnib	us): (s): 0.000 Ja		era (JB)	: 2032	203284.835	
Skew:	().159	Prob(JB)	:	0	.00	
Kurtosis:	2 2	2.296	Cond. No).	2	37.	

Table B.12: Decay Time Max

	1		D	1		0.050	
Dep. Variable:	decay_	_time_me	-		_	0.253	
Model:		OLS		R-square	ed:	0.253	
Method:	Leas	st Squares	s F-stat	tistic:		$9.605\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	0	6:01:43	Log-L	ikelihoo	d: -	-2.8655e+0'	7
No. Observations	: 8	160800	AIC:			$5.731e{+}07$	
Df Residuals:	8	160796	BIC:			5.731e + 07	
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	19.9590	0.012	1728.357	0.000	19.936	19.982	
mu	-0.1389	0.000	-1324.900	0.000	-0.139	-0.139	
\mathbf{sigma}	0.0774	0.000	743.095	0.000	0.077	0.078	
$excess_states$	-0.1589	0.001	-302.590	0.000	-0.160	-0.158	
Omnibus:	8315	597.514	Durbin-W	atson:	0	.979	
Prob(Omnibu	is): 0	s): 0.000		Jarque-Bera (JB):		284.788	
Skew:	0.750		Prob(JB):		0.00		
Kurtosis:	4	.270	Cond. No.		237.		

 Table B.13:
 Decay Time Mean

Dep. Variable:	$decay_$	time_me	dian R-sq	uared:		0.179
Model:		OLS	Adj.	Adj. R-squared:		
Method:	Leas	st Squares	s F-st	F-statistic:		
Date:	Fri, 2	25 Feb 202	22 Prob	o (F-stat	istic):	0.00
Time:	0	6:01:44	Log-	Likeliho	od:	-2.9103e+07
No. Observations:	8	160800	AIC	:		$5.821\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC			$5.821\mathrm{e}{+07}$
Df Model:	3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	17.1357	0.013	1333.955	0.000	17.110	17.161
mu	-0.1213	0.000	-1093.740	0.000	-0.122	-0.121
sigma	0.0478	0.000	456.545	0.000	0.048	0.048
$excess_states$	-0.2224	0.001	-390.717	0.000	-0.223	-0.221
Omnibus:	26617	73.611	Durbin-W	atson:	1	.296
Prob(Omnibus	s): 0.	000	Jarque-Be	ra (JB):	11243	3982.866
Skew:	1.566		Prob(JB):		0.00	
Kurtosis:	7.	822	Cond. No.		237.	

 Table B.14: Decay Time Median

Don Variable	dagar	time st	d D agus	nadi		0.235	
Dep. Variable:	decay	v_time_st	-		,		
Model:		OLS	0	l-square		0.235	
Method:	Lea	st Squares	F-stati	stic:	7	$.907\mathrm{e}{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	cic):	0.00	
Time:	C	6:01:44	Log-Li	kelihood	l: -2.	7231e+07	
No. Observation	s: 8	160800	AIC:		5	.446e + 07	
Df Residuals:	8	3160796	BIC:		5	.446e + 07	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	13.9582	0.008	1677.240	0.000	13.942	13.975	
mu	-0.0968	8.58e-05	-1128.497	0.000	-0.097	-0.097	
sigma	0.0858	8.65e-05	992.582	0.000	0.086	0.086	
$excess_states$	0.0115	0.000	26.390	0.000	0.011	0.012	
Omnibus:	199	176.875	Durbin-W	atson:	1.1	110	
Prob(Omnib	Prob(Omnibus): 0.000		Jarque-Bera (JB):		: 17864	19.798	
Skew:	0.310		Prob(JB):		0.	0.00	
Kurtosis:		2.623	Cond. No	•	23	37.	

 Table B.15: Decay Time Standard Deviation

B.1.6 Entropy in Counts

Dep. Variable:	en	$tropy_gap$	R-squ	lared:		0.476
Model:		OLS	Adj.	R-squar	ed:	0.476
Method:	Lea	Least Squares		tistic:		$2.145\mathrm{e}{+06}$
Date:	Sat,	26 Feb 202	22 Prob	(F-stati	stic):	0.00
Time:		00:15:25	Log-I	Likelihoo	od:	-4.3191e + 06
No. Observation	ns:	6707759	AIC:			$8.638\mathrm{e}{+06}$
Df Residuals:		6707755	BIC:			$8.638\mathrm{e}{+06}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	0.6471	0.001	1039.602	0.000	0.646	0.648
mu	-0.0033	6.2e-06	-538.870	0.000	-0.003	-0.003
sigma	-0.0001	7.4e-06	-15.385	0.000	-0.000	-9.93e-05
$excess_states$	0.0759	3.06e-05	2479.107	0.000	0.076	0.076
Omnibus:	7	2119.733	Durbin-	Watson:		1.278
Prob(Omni	bus):	0.000	Jarque-Bera (JB): 93			015.772
Skew:		0.169	$\operatorname{Prob}(\operatorname{JB}$;):		0.00
Kurtosis:		3.468	Cond. N	о.		241.

 Table B.16:
 Entropy in Counts Range

						0.077	
Dep. Variable:	enti	copy_mad	-		_	0.277	
Model:	OLS		Adj. 1	R-square	ed:	0.277	
Method:	Lea	st Squares	s F-stat	istic:	($9.200\mathrm{e}{+}05$	
Date:	Sat, 2	26 Feb 202	22 Prob	(F-statis	stic):	0.00	
Time:	(0:15:21	$\operatorname{Log-L}$	ikelihoo	d: 2	$.9093e{+}06$	
No. Observation	s: 6	5707759	AIC:		-	$5.819\mathrm{e}{+06}$	
Df Residuals:	6	5707755	BIC:		-	$5.819e{+}06$	
Df Model:		3					
	\mathbf{coef}	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	0.2600	0.000	1173.052	0.000	0.260	0.260	
mu	-0.0013	2.04e-06	-645.169	0.000	-0.001	-0.001	
\mathbf{sigma}	-0.0005	2.49e-06	-193.504	0.000	-0.000	-0.000	
$excess_states$	0.0154	9.97e-06	1548.365	0.000	0.015	0.015	
Omnibus:	6757	794.693	Durbin-W	Vatson:	1	.170	
Prob(Omnibu	s): 0	.000	Jarque-Be	era (JB)	: 1057	522.336	
Skew:	0.748		Prob(JB):		(0.00	
Kurtosis:	4	.244	Cond. No	•	2	241.	

 Table B.17: Entropy in Counts Mean Absolute Deviation

Dep. Variable:	ent	ropy_max	R-squa	ared:		0.517
Model:		OLS	Adj. F	R-square	d:	0.517
Method:	Least Squares		F-stati	istic:	3	$.040\mathrm{e}{+06}$
Date:	Sat, 2	26 Feb 202	2 Prob (F-statis	tic):	0.00
Time:	(0:15:23	Log-Li	kelihood	l: -4	.2294e+06
No. Observation	.s: (6707759	AIC:		8	$.459e{+}06$
Df Residuals:	6	5707755	BIC:		8	$.459e{+}06$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	3.4132	0.001	6225.408	0.000	3.412	3.414
mu	-0.0160	6.77e-06	-2369.912	0.000	-0.016	-0.016
sigma	-0.0014	8.31e-06	-168.035	0.000	-0.001	-0.001
excess_states	-0.0121	3.12e-05	-387.380	0.000	-0.012	-0.012
Omnibus:	396	6425.870	Durbin-W	Vatson:	0.	837
Prob(Omnib	us):	0.000	Jarque-Be	Jarque-Bera (JB):		29.858
Skew:	-	0.583	$\operatorname{Prob}(\operatorname{JB})$	•	0	.00
Kurtosis:		3.641	Cond. No).	2	41.

 Table B.18: Entropy in Counts Max

Dep. Variable:	entr	opy mear	n R-squa	ared:		0.587
Model:		OLS	-	R-square	d:	0.587
Method:	Lea	st Squares	F-stati	stic:	3	$.538e{+}06$
Date:	Sat, 26 Feb 202		22 Prob (F-statist	tic):	0.00
Time:	00:15:15		Log-Li	kelihood	l: -3	$.5899e{+}06$
No. Observation	No. Observations: 6707759		AIC:		7	$.180\mathrm{e}{+06}$
Df Residuals:	6	5707755	BIC:		7	$.180\mathrm{e}{+06}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	3.0888	0.001	5230.658	0.000	3.088	3.090
mu	-0.0137	6.47e-06	-2118.855	0.000	-0.014	-0.014
\mathbf{sigma}	-0.0010	7.95e-06	-131.158	0.000	-0.001	-0.001
$excess_states$	-0.0538	2.85e-05	-1891.351	0.000	-0.054	-0.054
Omnibus:	917	679.346	Durbin-W	atson:	0.	644
Prob(Omnibu	us): (0.000	Jarque-Be	ra (JB):	18288	95.580
Skew:	-0.857		Prob(JB):		0.00	
Kurtosis:	4	1.899	Cond. No.		2^{4}	41.

 Table B.19:
 Entropy in Counts Mean

Dep. Variable:	entro	py_media	an R-squ a	red:		0.547	
Model:		OLS	Adj. R	l-square	d:	l: 0.547	
Method:	Lea	st Squares	s F-stati	stic:	3	$3.069e{+}06$	
Date:	Sat, 26 Feb 2022		22 Prob (F-statis	tic):	0.00	
Time:	00:15:17		Log-Li	kelihood	l: -4	.1582e + 06	
No. Observations:	: 6	5707759	AIC:		8	$.316e{+}06$	
Df Residuals:	6	5707755	BIC:		8	$.316e{+}06$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	3.0734	0.001	4780.826	0.000	3.072	3.075	
mu -	-0.0130	6.95e-06	-1864.723	0.000	-0.013	-0.013	
sigma -	-0.0007	8.35e-06	-82.612	0.000	-0.001	-0.001	
$excess_states$ -	-0.0594	3.06e-05	-1940.723	0.000	-0.059	-0.059	
Omnibus:	587	417.206	Durbin-Wa	atson:	0.	757	
Prob(Omnibus): (0.000	Jarque-Bera (JB):		11503	353.180	
Skew:	_(0.595	Prob(JB):		0	0.00	
Kurtosis:	4	4.643	Cond. No.		2	41.	

 Table B.20:
 Entropy in Counts Median

		1	D	1		0.200
Dep. Variable:	ent	ropy_std	$\mathbf{R} ext{-squ}$			0.328
Model:		OLS	Adj. 1	R-square	ed:	0.328
Method:	Lea	st Squares	F-stat	istic:	-	$1.146\mathrm{e}{+06}$
Date:	Sat, 2	26 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	0	0:15:19	$\operatorname{Log-L}$	ikelihoo	d: 2	$.4188e{+}06$
No. Observation	s: 6	5707759	AIC:		_	$4.838e{+}06$
Df Residuals:	6	5707755	BIC:		_	$4.837 e{+}06$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	0.2839	0.000	1192.108	0.000	0.283	0.284
mu	-0.0014	2.21e-06	-625.981	0.000	-0.001	-0.001
sigma	-0.0004	2.69e-06	-162.652	0.000	-0.000	-0.000
$excess_states$	0.0194	1.1e-05	1764.293	0.000	0.019	0.019
Omnibus:	342	185.716	Durbin-W	Vatson:	1	.170
Prob(Omnibu	is): (0.000	Jarque-B	era (JB)	: 4498	570.753
Skew:	().503	Prob(JB)	:	C	.00
Kurtosis:	ę	3.774	Cond. No).	2	41.

 Table B.21: Entropy in Counts Standard Deviation

B.1.7 Final Counts

Dep. Variable:	final_	counts_su	ms_gap	R-square	e d:	0.288	,
Model:		OLS		Adj. R-s	squared:	0.288	
Method:	Ι	least Squa	res	F -statist	ic:	9.447 e +	-05
Date:	Fr	i, 25 Feb 2	022 Prob (F-statistic):		0.00		
Time:		05:51:37		Log-Like	elihood:	-7.2362e	+07
No. Observation	ns:	8160800		AIC:		1.447 e+	-08
Df Residuals:		8160796		BIC:		1.447e +	-08
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	3267.0891	2.333	1400.572	0.000	3262.517	3271.661	
mu	-35.9975	0.022	-1662.594	0.000	-36.040	-35.955	
\mathbf{sigma}	-8.2631	0.019	-427.090	0.000	-8.301	-8.225	
$excess_states$	31.5854	0.104	302.717	0.000	31.381	31.790	
Omnibus:	163	1115.655	Durbin-	Watson:	0.59	94	
Prob(Omni	bus):	0.000	Jarque-I	Bera (JB): 307110	1.915	
Skew:		1.243	$\operatorname{Prob}(\operatorname{JB}$	B):	0.0	0	
Kurtosis:		4.689	Cond. N	lo.	237	7.	

 Table B.22:
 Final Counts Range

Dep. Variable:	final	counts_su	ms_mad	R-squar	ed:	0.25	7
Model:	_	OLS	—	Adj. R-	squared:	0.25	7
Method:	Ι	Least Squa	res	F-statis	tic:	7.881e-	+05
Date:	Fi	ri, 25 Feb 2	2022	Prob (F-statistic):		: 0.00)
Time:		05:51:34		Log-Lik	elihood:	-6.38816	e+07
No. Observation	ns:	8160800 AIC:			1.278e-	+08	
Df Residuals:		8160796		BIC:		1.278e-	+08
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1153.2991	0.890	1295.548	0.000	1151.554	1155.044	
mu	-11.7792	0.008	-1515.654	0.000	-11.794	-11.764	
\mathbf{sigma}	-3.3510	0.007	-491.900	0.000	-3.364	-3.338	
$excess_states$	1.6823	0.034	49.073	0.000	1.615	1.750	
Omnibus:	251'	7993.677	Durbin-V	Watson:	0.59	96	
Prob(Omni	bus): (0.000	Jarque-E	Bera (JB): 757713	4.524	
Skew:		1.616	$\operatorname{Prob}(\operatorname{JB}$):	0.0	00	
Kurtosis:		5.441	Cond. N	0.	23'	7.	

 Table B.23: Final Counts Mean Absolute Deviation

Dep. Variable:	final_o	$counts_su$	ms_max	R-squar	ed:	0.429)
Model:		OLS		Adj. R-	squared:	0.429)
Method:	Ι	Least Squa	res	F -statis	tic:	1.883e+	-06
Date:	Fr	Fri, 25 Feb 2022		Prob (F	'-statistic)	: 0.00	
Time:		05:51:36		Log-Lik	elihood:	-7.2515e	+07
No. Observatio	ns:	8160800		AIC:		1.450e-	-08
Df Residuals:		8160796		BIC:		1.450e-	-08
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	5339.2654	2.346	2275.741	0.000	5334.667	5343.864	
mu	-49.3608	0.021	-2334.758	0.000	-49.402	-49.319	
sigma	-13.9586	0.021	-669.382	0.000	-13.999	-13.918	
$excess_states$	-45.3142	0.112	-406.037	0.000	-45.533	-45.095	
Omnibus:	620)131.537	Durbin-V	Watson:	0.50	4	
Prob(Omr	ibus):	0.000	Jarque-E	Bera (JB): 770501	.902	
Skew:		0.736	$\operatorname{Prob}(\operatorname{JB}$):	0.00	C	
Kurtosis:		3.316	Cond. N	0.	237	•	

 Table B.24:
 Final Counts Max

Dep. Variable:	final o	counts su	ms mean	R-squa	red:	0.4	31	
Model:	_	OLS	—	Adj. R	-squared:	0.4	31	
Method:	-	Least Squa	ares	F-stati	stic:	1.0576	e+06	
Date:	F	ri, 25 Feb	2022	Prob (F-statistic	e): 0.0	00	
Time:		05:51:30	C	Log-Li	kelihood:	-6.8595	$5\mathrm{e}{+}07$	
No. Observation	ns:	8160800	AIC:		1.372e	e+08		
Df Residuals:		8160796 BIC :			1.372e	e+08		
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	3428.2430	2.087	1642.613	0.000	3424.152	3432.334		
mu	-25.5423	0.014	-1768.630	0.000	-25.571	-25.514		
\mathbf{sigma}	-8.4502	0.013	-635.295	0.000	-8.476	-8.424		
$excess_states$	-92.5901	0.083	-1116.350	0.000	-92.753	-92.428		
Omnibus:	3145	797.326	Durbin-W	/atson:	0.2	0.271		
Prob(Omnil	Prob(Omnibus): 0.000		Jarque-Be	era (JB)	: 155431	15543140.469		
Skew:	1	1.825		Prob(JB):		00		
Kurtosis:	8	.691	Cond. No).	23	7.		

 Table B.25:
 Final Counts Mean

Dep. Variable:	final_0	counts_su	.ms_median	R-squ	uared:	0.	358
Model:		OLS		Adj.	R-square	d: 0.	358
Method:		Least Squ	lares	F-sta	tistic:	6.46	$1\mathrm{e}{+}05$
Date:]	Fri, 25 Feb	o 2022	Prob	(F-statist	t ic): 0	.00
Time:		05:51:3	32	Log-l	Likelihood	l: -6.94	$96\mathrm{e}{+}07$
No. Observatio	ns:	816080	00	AIC:		1.39	$0\mathrm{e}{+}08$
Df Residuals:		816079	96	BIC:		1.39	$0\mathrm{e}{+}08$
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025	0.975]	
const	3161.0797	2.353	1343.327	0.000	3156.468	3165.692	
mu	-20.9205	0.016	-1290.013	0.000	-20.952	-20.889	
sigma	-6.8616	0.014	-483.950	0.000	-6.889	-6.834	
excess_states	-113.0523	0.093	-1219.789	0.000	-113.234	-112.871	
Omnibus:	3558	389.800	Durbin-W	/atson:	0.3	344	
Prob(Omni	b us): 0	.000	Jarque-Be	era (JB)	: 180374	45.920	
Skew:	2	.102	$\operatorname{Prob}(\operatorname{JB})$:	0.	00	
Kurtosis:	8	.948	Cond. No).	23	57.	

 Table B.26:
 Final Counts Median

Dep. Variable:	final	counts_su	ms_std	R-square	d:	0.269	
Model:	_	OLS	—	Adj. R-s	quared:	0.269	
Method:	L	east Squar	ces	F-statisti	ic:	$8.427\mathrm{e}{+0}$)5
Date:	Fr	Fri, 25 Feb 2022		Prob (F-	statistic):	0.00	
Time:		05:51:33		Log-Like	lihood:	-6.4785e +	-07
No. Observation	ns:	8160800	AIC:			$1.296e{+}0$)8
Df Residuals:		8160796	BIC:			$1.296e{+}0$)8
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1294.3946	0.966	1339.384	0.000	1292.500	1296.289	
mu	-13.5788	0.009	-1571.864	0.000	-13.596	-13.562	
sigma	-3.6877	0.008	-482.704	0.000	-3.703	-3.673	
$excess_states$	5.6180	0.040	141.946	0.000	5.540	5.696	
Omnibus:	206	2722.073	Durbin-	Watson:	0.5	94	
Prob(Omni	bus):	0.000	Jarque-l	Bera (JB)): 483515	54.987	
Skew:		1.426	Prob(JE	B):	0.0	00	
Kurtosis:		5.466	Cond. N	lo.	23	7.	

 Table B.27: Final Counts Standard Deviation

B.1.8 Max Counts

Dep. Variable:	may	count ga	p R-squ	arod		0.330
Model:	max_	OLS		areu. 8-square	d:	0.330
Method:	Leas	st Squares	•	-		.159e+06
Date:	Fri, 25 Feb 2022			F-statis	tic):	0.00
Time:	05:54:21		Log-Li	kelihood	l: -3	$.6894 e{+}07$
No. Observations	s: 8	160800	AIC:		7	$.379\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:		7	$.379\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
\mathbf{const}	45.4376	0.030	1523.461	0.000	45.379	45.496
mu	-0.5034	0.000	-1837.724	0.000	-0.504	-0.503
\mathbf{sigma}	-0.1389	0.000	-530.258	0.000	-0.139	-0.138
$excess_states$	0.6036	0.001	444.031	0.000	0.601	0.606
Omnibus:	1060	741.770	Durbin-W	Vatson:	0.	.595
Prob(Omnibus	b): 0	.000	Jarque-Be	Jarque-Bera (JB):		725.409
Skew:	0	.999	Prob(JB)		0	.00
Kurtosis:	3	.715	Cond. No).	2	37.

 Table B.28: Max Counts Range

				-		
Dep. Variable:	$\max_{}$	_count_ma	ad R-squ	ared:		0.279
Model:		OLS	Adj. I	{- square	d:	0.279
Method:	Lea	st Squares	F-stat:	istic:	Q	$0.162\mathrm{e}{+05}$
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00
Time:	0)5:54:18	Log-Li	kelihood	l: -2	$.8726 \mathrm{e}{+07}$
No. Observations	s: 8	8160800			Ę	$6.745\mathrm{e}{+07}$
Df Residuals:	8	3160796	BIC:		Ę	$6.745\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	16.1317	0.012	1363.978	0.000	16.109	16.155
mu	-0.1658	0.000	-1628.004	0.000	-0.166	-0.166
sigma	-0.0522	9.41e-05	-554.483	0.000	-0.052	-0.052
$excess_states$	0.0716	0.000	153.835	0.000	0.071	0.073
Omnibus:	2172	2230.256	Durbin-W	atson:	0.	606
Prob(Omnibus	s): (0.000	Jarque-Be	era (JB):	: 53123	313.363
Skew:	1.481		Prob(JB):		0	.00
Kurtosis:	Ę	5.617	Cond. No	•	2	37.

 Table B.29:
 Mac Counts Mean Absolute Deviation

Dep. Variable:	max_	count_ma	ax R-squ	ared:		0.463	
Model:		OLS	Adj. I	R-square	ed:	: 0.463	
Method:	Leas	st Squares	F-stat	istic:	6 4	$2.335\mathrm{e}{+06}$	
Date:	Fri, 2	Fri, 25 Feb 2022		(F-statis	stic):	0.00	
Time:	05:54:19		$\mathbf{Log-L}$	ikelihoo	d: -3	8.7099e+07	
No. Observations	s: 8	160800	AIC:		7	$7.420 \mathrm{e}{+07}$	
Df Residuals:	8	160796	BIC:		7	$7.420 \mathrm{e}{+07}$	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	74.0974	0.029	2518.700	0.000	74.040	74.155	
mu	-0.6955	0.000	-2600.316	0.000	-0.696	-0.695	
sigma	-0.1942	0.000	-679.942	0.000	-0.195	-0.194	
$excess_states$	-0.3916	0.001	-273.990	0.000	-0.394	-0.389	
Omnibus:	286	063.586	Durbin-W	Vatson:	0.4	492	
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 3026	36.579	
Skew:	().453	Prob(JB)	:	0	.00	
Kurtosis:	2 2	2.735	Cond. No).	2	37.	

 Table B.30:
 Max Counts Max

Dep. Variable:	max (count me	an R-squ	ared		0.467	
Model:	max_	OLS_INC	-	R-square	ed:	0.467	
Method:	Leas	Least Squares		tistic:		$1.519\mathrm{e}{+06}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	0	5:54:14	Log-L	ikelihoo	d: -	-3.2945e+07	
No. Observations:	: 8	160800	AIC:			$6.589\mathrm{e}{+07}$	
Df Residuals:	8	160796	BIC:			$6.589\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	47.9440	0.025	1921.333	0.000	47.895	47.993	
mu	-0.3726	0.000	-2118.329	0.000	-0.373	-0.372	
\mathbf{sigma}	-0.0998	0.000	-573.077	0.000	-0.100	-0.099	
$excess_states$	-1.1035	0.001	-1091.627	0.000	-1.106	-1.102	
Omnibus:	1891	976.014	Durbin-W	Vatson:	C).286	
Prob(Omnibus	s): 0	.000	Jarque-Be	era (JB)	: 5223	8094.631	
Skew:	1	.235	Prob(JB)	:		0.00	
Kurtosis:	6	.042	Cond. No).		237.	

 Table B.31: Max Counts Mean

Dep. Variable:	max_co	ount_med	lian R-sq	uared:		0.384
Model:		OLS	Adj.	Adj. R-squared:		
Method:	Leas	Least Squares		F-statistic:		
Date:	Fri, 2	Fri, 25 Feb 2022) (F-stati	istic):	0.00
Time:	0	05:54:15		Likelihoo	od:	-3.3940e+07
No. Observations:	8	160800	AIC	:		$6.788 \mathrm{e}{+07}$
Df Residuals:	8	160796	BIC	:		$6.788\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	44.6282	0.029	1542.931	0.000	44.572	44.685
mu	-0.3131	0.000	-1564.284	0.000	-0.313	-0.313
sigma	-0.0761	0.000	-408.042	0.000	-0.076	-0.076
$excess_states$	-1.3947	0.001	-1205.997	0.000	-1.397	-1.392
Omnibus:	29140)52.157	Durbin-W	atson:	C).397
Prob(Omnibus): 0.	000	Jarque-Be	ra (JB):	1092	5182.194
Skew:	1.	786	Prob(JB):			0.00
Kurtosis:	7.	401	Cond. No		:	237.

 Table B.32:
 Max Counts Median

Dep. Variable:	\max	_count_st	d R-squ a	ared:		0.295	
Model:		OLS	Adj. R	R-square	d:	0.295	
Method:	Leas	st Squares	F-stati	stic:	9	$.936e{+}05$	
Date:	Fri, 25 Feb 2022		2 Prob (F-statist	tic):	0.00	
Time:	0	5:54:17		kelihood		$.9580e{+}07$	
No. Observations	: 8	160800	AIC:		5	$.916e{+}07$	
Df Residuals:	8	160796	BIC:		5	$.916e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	18.1492	0.013	1423.465	0.000	18.124	18.174	
mu	-0.1911	0.000	-1702.789	0.000	-0.191	-0.191	
sigma	-0.0588	0.000	-558.386	0.000	-0.059	-0.059	
excess_states	0.1327	0.001	248.591	0.000	0.132	0.134	
Omnibus:	1651	457.151	Durbin-W	Durbin-Watson:		0.603	
Prob(Omnibus): 0	.000	Jarque-Be	era (JB)	: 30842	298.882	
Skew:	1	.265	Prob(JB)	:	0	.00	
Kurtosis:	4	.635	Cond. No).	2	37.	

 Table B.33: Max Counts Standard Deviation

B.1.9 Time of Max

Dep. Variable:	$\max_{}$	_time_gap	R-squa	ared:		0.343
Model:		OLS	Adj. F	R-square	d:	0.343
Method:	Least Squares		F-stati	stic:	1	.342e + 06
Date:	Fri, 2	5 Feb 2022	2 Prob (F -statis	tic):	0.00
Time:	05	5:56:53	Log-Li	kelihood	l: -3	$.7189e{+}07$
No. Observations	: 81	160800	AIC:		7	7.438e + 07
Df Residuals:	8	160796	BIC:		7	$.438e{+}07$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	49.0413	0.023	2098.208	0.000	48.996	49.087
mu	-0.2766	0.000	-955.829	0.000	-0.277	-0.276
sigma	0.3614	0.000	1117.858	0.000	0.361	0.362
$excess_states$	1.7915	0.001	1227.237	0.000	1.789	1.794
Omnibus:	5474	411.149	Durbin-W	/atson:	0.	763
Prob(Omnibus	s): 0	.000	Jarque-Bera (JB):		: 6636	89.163
Skew:	-().685	Prob(JB)	:	0	.00
Kurtosis:	3	.277	Cond. No).	2	37.

 Table B.34:
 Time of Max Range

Dep. Variable:	may	time ma	d R-squ	arad		0.259
Model:	max_	OLS	_	areu: R-square	d٠	$0.259 \\ 0.259$
Method:	Loss	st Squares	F-stat	-		0.255 1.456e+05
Date:		5 Feb 2022		(F-statis		0.00
Time:	,	5:56:50 5:56		kelihood		.7872e+07
No. Observations		160800	AIC:	Kennoot		0.574e+07
Df Residuals:	-	160796	BIC:			.574e+07
Df Model:	0	3	2101		0	
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	16.3502	0.008	2023.008	0.000	16.334	16.366
mu	-0.0887	9.12e-05	-972.564	0.000	-0.089	-0.088
sigma	0.1066	9.96e-05	1069.460	0.000	0.106	0.107
$excess_states$	0.2898	0.000	614.288	0.000	0.289	0.291
Omnibus:	21	842.995	Durbin-W	Vatson:	0.9	943
Prob(Omnib	us):	0.000	Jarque-Be	era (JB)	: 2193	4.665
Skew:	-	0.124	Prob(JB)	:	0.	00
Kurtosis:		2.943	Cond. No).	23	37.

 Table B.35:
 Time of Max Mean Absolute Deviation

Dep. Variable:	$\max_{}$	_time_ma	ax R-squ a	red:		0.358
Model:		OLS	Adj. R	l-square	d:	0.358
Method:	Leas	st Squares	F-stati	stic:	8	$.452e{+}05$
Date:	Fri, 2	5 Feb 202	2 Prob (F-statis	tic):	0.00
Time:	0	5:56:51	Log-Li	kelihood	l: -3.	7308e+07
No. Observation	s: 8	160800	AIC:		7	$.462e{+}07$
Df Residuals:	8	160796	BIC:		7	$.462 e{+}07$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	68.3824	0.024	2825.602	0.000	68.335	68.430
mu	-0.3068	0.000	-1042.190	0.000	-0.307	-0.306
sigma	0.5075	0.000	1513.458	0.000	0.507	0.508
$excess_states$	0.4646	0.001	314.834	0.000	0.462	0.467
Omnibus:	9731	06.179	Durbin-W	atson:	0.	520
Prob(Omnibu	us): 0	.000	Jarque-Be	ra (JB):	13575	68.967
Skew:	-().974	Prob(JB):		0.	00
Kurtosis:	3	.442	Cond. No.	,	23	37.

Table B.36: Time of Max Max

Dep. Variable:	\max_{1}	time_mea	-			0.398
Model:		OLS	Adj.]	Adj. R-squared:		0.398
Method:	Leas	Least Squares		istic:		$1.518\mathrm{e}{+06}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	05	5:56:46	$\operatorname{Log-L}$	ikelihoo	d: -	3.4478e+07
No. Observations	: 8	160800	AIC:			$6.896\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:			$6.896\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	38.7235	0.020	1946.830	0.000	38.685	38.762
mu	-0.1420	0.000	-749.685	0.000	-0.142	-0.142
sigma	0.4177	0.000	1899.202	0.000	0.417	0.418
$excess_states$	-0.7001	0.001	-651.268	0.000	-0.702	-0.698
Omnibus:	559	935.690	Durbin-W	Vatson:	0.	664
Prob(Omnib	us): (0.000	Jarque-B	era (JB)	: 570	97.878
Skew:	(0.204	Prob(JB)	:	0	.00
Kurtosis:		3.045	Cond. No).	2	37.

 Table B.37:
 Time of Max Mean

Dep. Variable:	max_ti	me_medi	ian R-sq	uared:		0.358
Model:		OLS	Adj.	Adj. R-squared:		
Method:	Leas	Least Squares		tistic:		$1.467\mathrm{e}{+06}$
Date:	Fri, 2	Fri, 25 Feb 2022		(F-stat	istic):	0.00
Time:	05	05:56:47		Likelihoo	od:	-3.6053e + 07
No. Observations:	8	8160800				$7.211\mathrm{e}{+07}$
Df Residuals:	8	8160796				$7.211\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	35.3592	0.025	1424.551	0.000	35.311	35.408
$\mathbf{m}\mathbf{u}$	-0.1167	0.000	-512.103	0.000	-0.117	-0.116
sigma	0.4704	0.000	1850.346	0.000	0.470	0.471
$excess_states$	-0.8824	0.001	-680.563	0.000	-0.885	-0.880
Omnibus:	1537	774.387	Durbin-V	Vatson:	C	0.918
Prob(Omnibu	is): 0	.000	Jarque-B	era (JB)	: 157	750.010
Skew:	0	.326	Prob(JB)	:		0.00
Kurtosis:	2	.803	Cond. No).		237.

 Table B.38:
 Time of Max Median

				1		0.900
Dep. Variable:	$\max_{}$	_time_std	-			0.266
Model:		OLS	Adj. F	Adj. R-squared:		0.266
Method:	Leas	Least Squares		istic:	7	$ m .406e{+}05$
Date:	Fri, 2	5 Feb 2022	2 Prob (F-statis	tic):	0.00
Time:	0	5:56:48	Log-Li	kelihood	l: -2	$.8650 \mathrm{e}{+07}$
No. Observations	s: 8	160800	AIC:		5	$.730\mathrm{e}{+07}$
Df Residuals:	8	160796	BIC:		5	$.730e{+}07$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	19.0580	0.009	2169.535	0.000	19.041	19.075
mu	-0.0994	0.000	-984.158	0.000	-0.100	-0.099
\mathbf{sigma}	0.1163	0.000	1039.725	0.000	0.116	0.117
$excess_states$	0.3489	0.001	671.351	0.000	0.348	0.350
Omnibus:	1603	390.258	Durbin-W	Vatson:	0.	878
Prob(Omnibu	s): 0	.000	Jarque-B	era (JB)	: 1700	70.247
Skew:	-().354	Prob(JB)	:	0	.00
Kurtosis:	3	.008	Cond. No).	2	37.

 Table B.39:
 Time of Max Standard Deviation

B.1.10 Min after Max

Dep. Variable:	\min_{1}	$st_max_$	gap R-so	quared:		0.281
Model:		OLS	Adj	Adj. R-squared:		
Method:	Leas	Least Squares		F-statistic:		
Date:	Fri, 25	Fri, 25 Feb 2022		b (F-stat	tistic):	0.00
Time:	06	06:00:38		Likeliho	od:	-3.6014e+07
No. Observations:	8	160800	AIC	:		$7.203\mathrm{e}{+07}$
Df Residuals:	81	160796	BIC	:		$7.203 \mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	39.4390	0.027	1459.286	0.000	39.386	39.492
mu	-0.4185	0.000	-1768.852	0.000	-0.419	-0.418
sigma	-0.0748	0.000	-325.779	0.000	-0.075	-0.074
excess_states	0.2486	0.001	201.727	0.000	0.246	0.251
Omnibus:	20599	57.091	Durbin-W	atson:	0	.709
Prob(Omnibu	s): 0.0	000	Jarque-Be	era (JB)	: 4674	290.947
Skew:	1.4	444	Prob(JB)	:	(0.00
Kurtosis:	5.3	326	Cond. No).	6 2	237.

Table B.40: Min after Max Range

Dep. Variable:	min_p	ost_max_	_mad R-s	quared:		0.249)
Model:		OLS	Adj	. R-squa	ared:	0.249)
Method:	Lea	ast Square	s F-s	F-statistic:			-05
Date:	Fri,	25 Feb 202	22 Pro	b (F-sta	tistic):	0.00	
Time:		06:00:35	Log	-Likeliho	ood:	-2.7920e	+07
No. Observations:		8160800	AIG	C:		5.584e +	-07
Df Residuals:		8160796	BIC	C:		$5.584\mathrm{e}{+}$	-07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	14.4527	0.011	1324.095	0.000	14.431	14.474	
mu	-0.1424	8.92e-05	-1596.242	0.000	-0.143	-0.142	
\mathbf{sigma}	-0.0326	8.35e-05	-390.256	0.000	-0.033	-0.032	
$excess_states$	-0.0294	0.000	-68.779	0.000	-0.030	-0.029	
Omnibus:	2936	185.546	Durbin-W	atson:	0.	695	
Prob(Omnibus	s): 0	.000	Jarque-Be	ra (JB):	10939134.176		
Skew:	1	.805	Prob(JB):		0	.00	
Kurtosis:	7	.376	Cond. No.		2	37.	

 Table B.41: Min after Max Mean Absolute Deviation

Dep. Variable:	$\min_{\mathbf{p}}$	$ost_max_$	max R-s	quared:		0.393	
Model:		OLS	Adj	. R-squ	ared:	0.393	
Method:	Lea	Least Squares		F-statistic:			06
Date:	Fri,	25 Feb 20	22 Pro	b (F-sta	tistic):	0.00	
Time:	(06:00:37		-Likelih	ood:	-3.5887e-	+07
No. Observations:	2	8160800		C:		7.177e +	07
Df Residuals:	2	8160796	BIC	C:		7.177e +	07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	56.2682	0.025	2212.667	0.000	56.218	56.318	
mu	-0.5212	0.000	-2296.112	0.000	-0.522	-0.521	
\mathbf{sigma}	-0.1260	0.000	-535.022	0.000	-0.127	-0.126	
$excess_states$	-0.4277	0.001	-346.597	0.000	-0.430	-0.425	
Omnibus:	1261	804.705	Durbin-W	Vatson:	0	.648	
Prob(Omnibu	s): 0	.000	Jarque-Be	era (JB)	: 20493	320.354	
Skew:	1	.059	Prob(JB)	:	C	0.00	
Kurtosis:	4	.243	Cond. No).	2	237.	

 Table B.42:
 Min after Max Max

Dep. Variable:	min_p	ost_max_	mean \mathbf{R} -	-squared:		0.43	32
Model:		OLS	A	dj. R-squ	ared:	0.43	32
Method:	Le	ast Square	es F-	statistic:	1.096ϵ	e + 06	
Date:	Fri,	25 Feb 20)22 P 1	cob (F-st	atistic):	0.0	0
Time:		06:00:32	\mathbf{Lc}	og-Likelih	nood:	-3.0893	e+07
No. Observations:		8160800	\mathbf{A}	IC:		6.179ϵ	e+07
Df Residuals:		8160796	B	IC:		6.179ϵ	e+07
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	33.8827	0.020	1708.976	0.000	33.844	33.922	
mu	-0.2455	0.000	-1809.436	0.000	-0.246	-0.245	
\mathbf{sigma}	-0.0784	0.000	-610.539	0.000	-0.079	-0.078	
$excess_states$	-0.9753	0.001	-1189.031	0.000	-0.977	-0.974	
Omnibus:	30748	3074832.478		Durbin-Watson:		352	
Prob(Omnibus	s): 0.): 0.000		era (JB):	14189	321.999	
Skew:	1.	1.805		Prob(JB):		.00	
Kurtosis:	8	.357	Cond. No	•	237.		

 Table B.43: Min after Max Mean

Dep. Variable:	$\min_{\mathbf{p}}$	$ost_max_$	_median	R-square	d:	0.	342
Model:		OLS	-	Adj. R-s	quared:	0.	342
Method:	Le	east Squar	es	F-statisti	c:	6.28	$1\mathrm{e}{+}05$
Date:	Fri	Fri, 25 Feb 2022		Prob (F-	statistic	e): 0	.00
Time:		06:00:33 Log-Likeli		lihood:	-3.235	66e+07	
No. Observations:		8160800 AIC:			6.47	$1\mathrm{e}{+07}$	
Df Residuals:		8160796 BIC:		BIC:		6.47	$1\mathrm{e}{+07}$
Df Model:	3						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	31.1906	0.024	1301.461	0.000	31.144	31.238	
mu	-0.1917	0.000	-1190.411	0.000	-0.192	-0.191	
sigma	-0.0644	0.000	-443.935	0.000	-0.065	-0.064	
$excess_states$	-1.2564	0.001	-1275.759	0.000	-1.258	-1.255	
Omnibus:	42177	36.035	Durbin-W	/atson:	0.	.465	
Prob(Omnibus	us): 0.000		Jarque-Be	era (JB):	31157	913.730	
Skew:	2.414		Prob(JB):		0	.00	
Kurtosis:	11	.266	Cond. No).	2	37.	

 Table B.44: Min after Max Median

Don Variables	min n	oct mor	atd D ag	uanadı		0.259	
Dep. Variable: Model:	mm_p	ost_max_ OLS		uared:	ad.	0.259 0.259	
	-	0 _ 10	U	R-squar	eu:		
Method:	Lea	Least Squares		atistic:		9.364e + 0)5
Date:	Fri, 2	25 Feb 202	2 Prob	o (F-stati	\mathbf{stic}):	0.00	
Time:	(06:00:34	Log-	Likelihoo	od:	-2.8838e +	-07
No. Observations:	8	8160800	AIC:			5.768e + 0)7
Df Residuals:	8	8160796				5.768e + 0)7
Df Model:	3						
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	16.1835	0.012	1371.374	0.000	16.160	16.207	
mu	-0.1641	9.92e-05	-1654.089	0.000	-0.164	-0.164	
\mathbf{sigma}	-0.0358	9.42e-05	-380.607	0.000	-0.036	-0.036	
$excess_states$	0.0199	0.000	40.402	0.000	0.019	0.021	
Omnibus:	2462	173.981	Durbin-W	atson:	0	.698	
Prob(Omnibu	s): 0	s): 0.000		Jarque-Bera (JB):		368.668	
Skew:	1.610		Prob(JB):		0.00		
Kurtosis:	6	5.169	Cond. No.		237.		

 Table B.45:
 Min after Max Standard Deviation

B.1.11 Variance in Counts

Dep. Variable:	var_	count_ga	p R-squ a	ared:		0.165	
Model:		OLS	Adj. F	Adj. R-squared:		0.165	
Method:	Least Squares		F-stati	stic:	4.	$638\mathrm{e}{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	tic):	0.00	
Time:	()5:59:21	Log-Li	kelihood	l: -5.8	8717e + 07	
No. Observatio	ons: 8	3160800	AIC:		1.	$174\mathrm{e}{+08}$	
Df Residuals:	8	3160796	BIC:		1.	$174\mathrm{e}{+08}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	439.3987	0.452	971.164	0.000	438.512	440.286	
mu	-4.3727	0.004	-1175.160	0.000	-4.380	-4.365	
\mathbf{sigma}	-2.1788	0.004	-563.467	0.000	-2.186	-2.171	
$excess_states$	3.1709	0.020	160.128	0.000	3.132	3.210	
Omnibus:	5038	252.415	Durbin-W	atson:	0.	856	
Prob(Omnibu	Prob(Omnibus): 0.000		Jarque-Bera (JB):		47858	967.966	
Skew:	2	.938	Prob(JB):		0.	0.00	
Kurtosis:	13	8.307	Cond. No	•	23	37.	

 Table B.46:
 Variance in Counts Range

Dep. Variable:	var_	count_ma	ad R-squ a	ared:		0.151
Model:		OLS	Adj. F	R-square	d:	0.151
Method:	Lea	st Squares	F-stati	istic:	4.	$327\mathrm{e}{+}05$
Date:	Fri, 2	25 Feb 202	22 Prob (F-statis	tic):	0.00
Time:	()5:59:18	Log-Li	kelihood	l: -4.	$9113e{+}07$
No. Observatio	ns: 8	8160800	AIC:		9.	$823\mathrm{e}{+07}$
Df Residuals:	8	8160796	BIC:		9.	$823e{+}07$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	139.4918	0.157	889.147	0.000	139.184	139.799
mu	-1.2778	0.001	-1121.610	0.000	-1.280	-1.276
sigma	-0.6559	0.001	-539.639	0.000	-0.658	-0.653
excess_states	-0.2293	0.006	-39.764	0.000	-0.241	-0.218
Omnibus:	61400)55.056	Durbin-Wa	Ourbin-Watson:		853
Prob(Omnibu	.s): 0.	000	Jarque-Ber	ra (JB):	114729	588.508
Skew:	3.553		Prob(JB):	Prob(JB):		.00
Kurtosis:	19	.938	Cond. No.		23	37.

 Table B.47: Variance in Counts Mean Absolute Deviation

Dep. Variable:	var	count_ma	ax R-squ a	ared:		0.187	
Model:	_	OLS		Adj. R-squared			
Method:	Lea	st Squares	F-stati	stic:	5.	$588\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	0	5:59:19	Log-Li	kelihood	l: -5.	8674e + 07	
No. Observation	ns: 8	3160800	AIC:		1.	173e+08	
Df Residuals:	8	3160796	BIC:		1.	173e+08	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	493.5251	0.445	1108.024	0.000	492.652	494.398	
mu	-4.7189	0.004	-1283.593	0.000	-4.726	-4.712	
\mathbf{sigma}	-2.3584	0.004	-609.915	0.000	-2.366	-2.351	
$excess_states$	1.1493	0.020	58.312	0.000	1.111	1.188	
Omnibus:	49279	957.896	Durbin-W	atson:	0.	844	
Prob(Omnibus	s): 0.	.000	Jarque-Be	ra (JB):	44833	727.079	
Skew:	2.	.869	Prob(JB):		0	.00	
Kurtosis:	12	2.946	Cond. No	•	2	37.	

 Table B.48:
 Variance in Counts Max

				-		
Dep. Variable:	var_c	$\operatorname{count_me}$	an R-squ	ared:		0.216
Model:		OLS	Adj. I	Adj. R-square		0.216
Method:	Lea	st Squares	F-stat	istic:	6	$.336\mathrm{e}{+05}$
Date:	Fri, 2	25 Feb 202	22 Prob	(F-statis	tic):	0.00
Time:	(5:59:14	Log-L	ikelihoo	d: -4.	9640e + 07
No. Observation	ns: 8	3160800	AIC:		9	$.928e{+}07$
Df Residuals:	8	3160796	BIC:		9	$.928e{+}07$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	202.6695	0.200	1015.254	0.000	202.278	203.061
mu	-1.5385	0.001	-1323.153	0.000	-1.541	-1.536
sigma	-0.7981	0.001	-586.395	0.000	-0.801	-0.795
excess_states	-4.1815	0.008	-535.340	0.000	-4.197	-4.166
Omnibus:	81870	80.499	Durbin-Wa	atson:	0.738	
Prob(Omnibu	is): 0.000		Jarque-Ber	ra (JB):	585613	279.121
Skew:	4.924		Prob(JB):		0.00	
Kurtosis:	43	.314	Cond. No.		23	37.

 Table B.49:
 Variance in Counts Mean

Dep. Variable:	var_co	unt_medi	ian R-sq	uared:		0.136
Model:		OLS	Adj.	R-squar	ed:	0.136
Method:	Leas	t Squares	\mathbf{F} -sta	F-statistic:		$2.104\mathrm{e}{+05}$
Date:	Fri, 2	Fri, 25 Feb 2022 Prob (F-statist		istic):	0.00	
Time:	05	5:59:16	Log-	Likelihoo	od:	-5.0332e + 07
No. Observations	: 81	160800	AIC			$1.007\mathrm{e}{+08}$
Df Residuals:	8160796		BIC:			$1.007\mathrm{e}{+08}$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	157.4870	0.238	661.011	0.000	157.020	157.954
mu	-0.9675	0.001	-777.412	0.000	-0.970	-0.965
sigma	-0.5254	0.001	-350.710	0.000	-0.528	-0.522
$excess_states$	-5.8125	0.009	-617.744	0.000	-5.831	-5.794
Omnibus:	1144016	62.164	Durbin-W	atson:		0.822
Prob(Omnibus)	: 0.00	. 00	Jarque-Bera (JB):		3247985551.636	
Skew:	8.3'	76]	Prob(JB):		0.00	
Kurtosis:	99.2	88	Cond. No	•		237.

 Table B.50:
 Variance in Counts Median

Dep. Variable:	var_	_count_st	d R-squ a	ared:		0.156
Model:		OLS	Adj. F	l-squared	d:	0.156
Method:	Lea	Least Squares		stic:	4.	$436\mathrm{e}{+}05$
Date:	Fri, 1	25 Feb 202	22 Prob (F -statist	cic):	0.00
Time:	()5:59:17	Log-Li	kelihood	5.0	$0438e{+}07$
No. Observatio	ons:	8160800	AIC:		1.	$009e{+}08$
Df Residuals:	8	8160796	BIC:		1.	$009e{+}08$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	162.4830	0.177	919.148	0.000	162.137	162.829
mu	-1.5358	0.001	-1144.108	0.000	-1.538	-1.533
sigma	-0.7831	0.001	-549.759	0.000	-0.786	-0.780
$excess_states$	0.2940	0.007	42.241	0.000	0.280	0.308
Omnibus:	5563	347.461	Durbin-W	atson:	0.8	849
Prob(Omnibu	us): 0.000		Jarque-Be	Jarque-Bera (JB):		227.319
Skew:	3.220		Prob(JB):	Prob(JB):		.00
Kurtosis:	10	5.143	Cond. No	•	23	37.

 Table B.51: Variance in Counts Standard Deviation

B.2 Capacity 3 Regressions

B.2.1 Average Counts

Dep. Variable:	avg_	count_ga	p R-squa	red:		0.303	
Model:		OLS	Adj. R	-square	d:	0.303	
Method:	Leas	st Squares	F-stati	stic:	5	$.055\mathrm{e}{+}05$	
Date:	Fri, 2	5 Feb 202	2 Prob (F-statist	cic):	0.00	
Time:	2	3:48:45	Log-Li	kelihood	l: -1.	$7445e{+}07$	
No. Observation	s: 4	080400	AIC:		3	$.489e{+}07$	
Df Residuals:	4	080396	BIC:		3	$.489e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	35.4688	0.037	970.107	0.000	35.397	35.541	
mu	-0.3806	0.000	-1224.678	0.000	-0.381	-0.380	
\mathbf{sigma}	-0.0943	0.000	-336.773	0.000	-0.095	-0.094	
$num_cascade$	0.1678	0.002	109.901	0.000	0.165	0.171	
Omnibus:	7225	582.883	Durbin-Wa	atson:	0.	590	
Prob(Omnibu	s): 0	.000	Jarque-Bera (JB):		12616	98.351	
Skew:	1	.151	Prob(JB):		0.	.00	
Kurtosis:	4	.455	Cond. No.		20	67.	

 Table B.52:
 Average Counts Range Capacity 3

Dep. Variable:	avg_	count_ma	d R-squ a	ared:		0.277	
Model:		OLS	Adj. F	R-square	d:	0.277	
Method:	Least Squares		F -stati	istic:	4	$.292\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	2	3:48:42	Log-Li	kelihood	l: -1.	$.3115\mathrm{e}{+07}$	
No. Observation	s: 4	080400	AIC:		2	$.623\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$.623e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	12.9902	0.014	905.365	0.000	12.962	13.018	
mu	-0.1220	0.000	-1122.877	0.000	-0.122	-0.122	
sigma	-0.0362	9.72 e- 05	-372.226	0.000	-0.036	-0.036	
$num_cascade$	-0.0701	0.001	-136.727	0.000	-0.071	-0.069	
Omnibus:	1165	865.220	Durbin-W	Vatson:	0.	617	
Prob(Omnibu	us): 0.000		Jarque-Be	Jarque-Bera (JB):		348.709	
Skew:	1.512		Prob(JB)	:	0	0.00	
Kurtosis:	6	5.234	Cond. No).	2	67.	

 Table B.53: Average Counts Mean Absolute Deviation Capacity 3

Dep. Variable:	avg_	count_ma	x R-squ	ared:		0.418	
Model:		OLS	Adj. F	Adj. R-squared:		0.418	
Method:	Leas	st Squares	F-stati	istic:	9	$.193e{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	2	3:48:43	Log-Li	kelihood	l: -1	.7392e+07	
No. Observation	as: 4	080400	AIC:		3	$.478e{+}07$	
Df Residuals:	4	080396	BIC:		3	$.478e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	51.9389	0.034	1527.429	0.000	51.872	52.006	
mu	-0.4748	0.000	-1618.062	0.000	-0.475	-0.474	
sigma	-0.1368	0.000	-478.355	0.000	-0.137	-0.136	
num_cascade	-0.3575	0.002	-234.878	0.000	-0.360	-0.354	
Omnibus:	392	509.681	Durbin-W	Vatson:	0.	532	
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 51872	26.846	
Skew:	(0.825	Prob(JB)	:	0.	.00	
Kurtosis:	e e	3.570	Cond. No).	20	67.	

 Table B.54:
 Average Counts Max Capacity 3

				-			
Dep. Variable:	avg_count_mean		an R-squ	R-squared :		0.442	
Model:	OLS		Adj. I	Adj. R-squared		0.442	
Method:	Least Squares		F-stat	F-statistic:		$5.532\mathrm{e}{+05}$	
Date:	Fri, 25 Feb 2022		2 Prob	(F-statis	stic):	c): 0.00	
Time:	2	3:48:38	$\operatorname{Log-L}$	ikelihoo	d: -	-1.4672e + 07	
No. Observations	: 4	080400	AIC:			$2.934\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:			$2.934\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	31.4504	0.027	1160.800	0.000	31.397	31.503	
mu	-0.2146	0.000	-1282.733	0.000	-0.215	-0.214	
sigma	-0.0710	0.000	-454.404	0.000	-0.071	-0.071	
$num_cascade$	-0.7632	0.001	-815.666	0.000	-0.765	-0.761	
Omnibus:	1355354.608 I		Durbin-W	Durbin-Watson:		0.275	
Prob(Omnibus): 0.000 J		Jarque-Be	arque-Bera (JB):		5144653.244	
Skew:	1.642 P		Prob(JB)	Prob(JB):		0.00	
Kurtosis:	7	.414	Cond. No. 267			267.	

 Table B.55:
 Average Counts Mean Capacity 3

Dep. Variable:	avg_co	unt_med	lian R-squared :			0.335	
Model:		OLS	Adj. R-squared:			0.335	
Method:	Leas	t Squares	F-statistic:			2.948e+0.02	5
Date:	Fri, 25 Feb 202		2 Prob (F-statistic):			0.00	
Time:	23	3:48:40	Log-Likelihood:			-1.5444e+0	07
No. Observations:	40)80400	AIC	:		3.089e+0	7
Df Residuals:	40)80396	BIC	:		$3.089e{+}0$	7
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	29.7906	0.033	894.542	0.000	29.725	29.856	
$\mathbf{m}\mathbf{u}$	-0.1705	0.000	-849.094	0.000	-0.171	-0.170	
sigma	-0.0537	0.000	-307.533	0.000	-0.054	-0.053	
$num_cascade$	-0.9808	0.001	-843.290	0.000	-0.983	-0.979	
Omnibus:	2072003.138		Durbin-Watson:			0.393	
Prob(Omnibus): 0.0	000	Jarque-Be	era (JB)	: 1399	01714.020	
Skew:	2.400		Prob(JB):			0.00	
Kurtosis:	10	698	Cond. No	`		267.	

 Table B.56:
 Average Counts Median Capacity 3

Dep. Variable:	avg_	avg_count_std R-squared :		red:		0.287	
Model:	OLS		Adj. R	Adj. R-squared		d: 0.287	
Method:	Least Squares		F-stati	stic:	4	$4.568\mathrm{e}{+05}$	
Date:	Fri, 2	Fri, 25 Feb 2022 Prob (F-statisti		ic): 0.00			
Time:	23:48:41		Log-Li	Log-Likelihood:		-1.3618e+07	
No. Observation	s: 4	080400	AIC:		2	.724e + 07	
Df Residuals:	4	080396	BIC:		2	.724e + 07	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	14.4049	0.015	933.616	0.000	14.375	14.435	
mu	-0.1425	0.000	-1162.948	0.000	-0.143	-0.142	
sigma	-0.0407	0.000	-370.421	0.000	-0.041	-0.041	
$num_cascade$	-0.0224	0.001	-38.304	0.000	-0.024	-0.021	
Omnibus:	926891.395		Durbin-Watson:		0.601		
Prob(Omnibu	s): 0.000		Jarque-Bera (JB):		2011073.392		
Skew:	1.320		Prob(JB):		0.00		
Kurtosis:	5	.205	Cond. No.		267.		

 Table B.57: Average Counts Standard Deviation Capacity 3

B.2.2 Herfindahl Index

Dep. Variable:	counts	_herfindah	l_index	R-squar	ed:	0	.093
Model:		OLS		Adj. R-	squared	: 0	.093
Method:	L	east Squar	es	F -statist	cic:	1.83	5e+05
Date:	Fri	, 25 Feb 2	022	Prob (F	c): (0.00	
Time:		23:49:12		Log-Like	elihood:	2.31	68e+06
No. Observations:		4080400		AIC:		-4.63	34e+06
Df Residuals:		4080396		BIC:		-4.63	34e+06
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	0.3015	0.000	1342.002	0.000	0.301	0.302	
mu	-0.0006	2.18e-06	-274.211	0.000	-0.001	-0.001	
\mathbf{sigma}	-0.0005	2.81e-06	-193.038	0.000	-0.001	-0.001	
$num_cascade$	-0.0066	1.22e-05	-544.736	0.000	-0.007	-0.007	
Omnibus:	33128	373.047	Durbin-V	Vatson:	1	.343	
Prob(Omnibus	s): 0.	000	Jarque-B	era (JB)	: 83610	037.878	
Skew:	3.	854	$\operatorname{Prob}(\operatorname{JB})$:	(0.00	
Kurtosis:	23	.794	Cond. No	э.	c 2	267.	

 Table B.58:
 Herfindahl Index Capacity 3

B.2.3 Kurtosis in Counts

Dep. Variable:	count	s_kurtosi	s R-squ	ared:		0.116
Model:		OLS	Adj. I	R-square	d:	0.116
Method:	Leas	st Squares	F-stat	istic:	1	$.510\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 202	2 Prob ((F-statis	tic):	0.00
Time:	2	3:49:11	$\mathbf{Log} ext{-}\mathbf{Li}$	ikelihood	l: -1	$.0246e{+}07$
No. Observations	s: 4	080400	AIC:		2	$2.049\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		2	$2.049\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	-1.3523	0.004	-302.697	0.000	-1.361	-1.344
mu	0.0024	4.77e-05	50.281	0.000	0.002	0.002
sigma	-0.0055	5.31e-05	-104.159	0.000	-0.006	-0.005
$num_cascade$	0.1901	0.000	669.438	0.000	0.190	0.191
Omnibus:	21450	07.226	Durbin-W	/atson:	1	.625
Prob(Omnibus)): 0.	000	Jarque-Be	era (JB)	: 1675	1242.641
Skew:	2.	444	Prob(JB)	:		0.00
Kurtosis:	11	.640	Cond. No).		267.

 Table B.59:
 Kurtosis in Counts Capacity 3

B.2.4 Number of Zero Counts

Dep. Variable:	cou	$ints_zeros$	\mathbf{R} -squa	red:		0.384	
Model:		OLS	Adj. R	-square	d:	0.384	
Method:	Lea	st Squares	F-stati	stic:	4	$.595\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	$2 \mathbf{Prob} \ \mathbf{(}$	F-statist	tic):	0.00	
Time:	(23:49:10	Log-Li	kelihood	l: -1	$.1039e{+}07$	
No. Observation	s: 4	4080400	AIC:		2	$.208e{+}07$	
Df Residuals:	4	4080396	BIC:		2	$.208e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	0.9184	0.005	201.964	0.000	0.910	0.927	
mu	0.0533	6.38e-05	835.520	0.000	0.053	0.053	
sigma	-0.0763	7.33e-05	-1040.786	0.000	-0.076	-0.076	
num_cascade	0.1597	0.000	458.887	0.000	0.159	0.160	
Omnibus:	1089)305.938	Durbin-W	atson:	0	.225	
Prob(Omnibus	s): (0.000	Jarque-Be	era (JB)	: 2701	324.330	
Skew:]	.478	Prob(JB):		(0.00	
Kurtosis:	Ę	5.674	Cond. No	•	6 2	267.	

 Table B.60:
 Number of Zero Counts Capacity 3

B.2.5 Decay Time

Dep. Variable:	decay	_time_ga	p R-squ	ared:		0.261
Model:		OLS	Adj.	R-square	ed:	0.261
Method:	Leas	t Squares	F-stat	istic:		$4.838e{+}05$
Date:	Fri, 25	5 Feb 2022	2 Prob	(F-statis	stic):	0.00
Time:	23	3:49:08	Log-L	ikelihoo	d: -	$-1.8180\mathrm{e}{+07}$
No. Observations	s: 40)80400	AIC:			$3.636\mathrm{e}{+07}$
Df Residuals:	40)80396	BIC:			$3.636\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
\mathbf{const}	34.1305	0.037	913.904	0.000	34.057	34.204
mu	-0.2870	0.000	-776.229	0.000	-0.288	-0.286
\mathbf{sigma}	0.2827	0.000	753.744	0.000	0.282	0.283
$num_cascade$	0.7051	0.002	382.658	0.000	0.701	0.709
Omnibus:	2144	408.146	Durbin-V	Vatson:]	1.110
Prob(Omnibu	is): 0	.000	Jarque-B	era (JB)	: 104	811.825
Skew:	0	.205	Prob(JB)):		0.00
Kurtosis:	2	.330	Cond. No	D.		267.

 Table B.61: Decay Time Range Capacity 3

Dep. Variable:	decay_	_time_ma	ad R-squ	ared:		0.234
Model:		OLS	Adj. 1	R-square	ed:	0.234
Method:	Leas	t Squares	F-stat	tistic:		4.081e + 05
Date:	Fri, 2	5 Feb 202	2 Prob	Prob (F-statistic):		
Time:	23	3:49:06	Log-L	ikelihoo	d: -	1.2857e + 07
No. Observations	: 4	080400	AIC:			$2.571e{+}07$
Df Residuals:	4	080396	BIC:			$2.571e{+}07$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	12.6516	0.011	1118.942	0.000	12.629	12.674
mu	-0.0776	0.000	-762.171	0.000	-0.078	-0.077
\mathbf{sigma}	0.0706	0.000	695.188	0.000	0.070	0.071
$num_cascade$	-0.1091	0.001	-211.718	0.000	-0.110	-0.108
Omnibus:	149'	708.195	Durbin-W	Vatson:	1	.151
Prob(Omnibu	u s): 0	.000	Jarque-B	era (JB)	: 1666	576.557
Skew:	0	.491	Prob(JB)	:	(0.00
Kurtosis:	3	.128	Cond. No).	2 2	267.

 Table B.62: Decay Time Mean Absolute Deviation Capacity 3

Dep. Variable:	decay_	_time_ma	ax R-squ	ared:		0.258
Model:		OLS	Adj.	R-squar	ed:	0.258
Method:	Leas	t Squares	F-sta	tistic:		$4.653\mathrm{e}{+05}$
Date:	Fri, 25 Feb 2022		2 Prob	(F-stati	stic):	0.00
Time:	23	3:49:07	Log-I	likelihoo	d:	-1.8216e+07
No. Observations:	40	080400	AIC:			$3.643e{+}07$
Df Residuals:	40)80396	BIC:			$3.643\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	37.9136	0.038	988.846	0.000	37.838	37.989
$\mathbf{m}\mathbf{u}$	-0.3000	0.000	-803.101	0.000	-0.301	-0.299
\mathbf{sigma}	0.2788	0.000	734.000	0.000	0.278	0.280
$num_cascade$	0.5940	0.002	318.493	0.000	0.590	0.598
Omnibus:	2310)72.892	Durbin-V	Vatson:]	1.084
Prob(Omnibu	s): 0	.000	Jarque-B	era (JB)	: 106	294.872
Skew:	0	.192	Prob(JB)):		0.00
Kurtosis:	2	.309	Cond. No	о.		267.

 Table B.63: Decay Time Max Capacity 3

	1		D			0.004	
Dep. Variable:	decay_	_time_me	-	uared:		0.264	
Model:		OLS	Adj.	R-squar	ed:	0.264	
Method:	Leas	t Squares	$\mathbf{F} extsf{-sta}$	F-statistic:			5
Date:	Fri, 2	5 Feb 202	2 Prob	(F-stati	stic):	0.00	
Time:	23	3:49:02	Log-l	Likelihoo	od:	-1.4131e + 0	07
No. Observations	: 4	080400	AIC:			$2.826e{+}0$	7
Df Residuals:	4	080396	BIC:			$2.826e{+}0$	7
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	20.5466	0.017	1177.314	0.000	20.512	20.581	
mu	-0.1266	0.000	-887.954	0.000	-0.127	-0.126	
\mathbf{sigma}	0.0830	0.000	586.934	0.000	0.083	0.083	
$num_cascade$	-0.2466	0.001	-345.306	0.000	-0.248	-0.245	
Omnibus:	4373	381.827	Durbin-V	Vatson:	0	.986	
Prob(Omnibu	is): 0	0.000	Jarque-B	era (JB)	: 728	437.999	
Skew:	0	.760	Prob(JB)	:	(0.00	
Kurtosis:	4	.405	Cond. No).		267.	

 Table B.64:
 Decay Time Mean Capacity 3

Dep. Variable:	decay_t	time_med	lian \mathbf{R} -se	quared:		0.185	
Model:		OLS	Adj	. R-squa	ared:	0.185	
Method:	Leas	st Squares	F-statistic:			$3.334\mathrm{e}+$	05
Date:	Fri, 2	5 Feb 202	2 Pro	b (F-sta	tistic):	0.00	
Time:	2	3:49:03	Log	-Likeliho	ood:	-1.4357e-	+07
No. Observations:	4	080400	AIC	C:		2.871e +	07
Df Residuals:	4	080396	BIC	:		2.871e +	07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	17.6320	0.020	900.404	0.000	17.594	17.670	
mu	-0.1070	0.000	-710.385	0.000	-0.107	-0.107	
\mathbf{sigma}	0.0551	0.000	387.913	0.000	0.055	0.055	
num_cascade	-0.2985	0.001	-380.932	0.000	-0.300	-0.297	
Omnibus:	13706	658.511	Durbin-V	Vatson:	1	.318	
Prob(Omnibus	s): 0.	000	Jarque-B	era (JB)): 6355	956.000	
Skew:	1.	582	Prob(JB):			0.00	
Kurtosis:	8.	232	Cond. No	0.		267.	

 Table B.65: Decay Time Median Capacity 3

Dep. Variable:	decay	_time_ste	d R-squ	ared:		0.234
Model:		OLS	Adj. I	R-square	ed:	0.234
Method:	Leas	st Squares	F-stat	istic:	5	$8.925\mathrm{e}{+05}$
Date:	Fri, 2	Fri, 25 Feb 2022		(F-statis	tic):	0.00
Time:	23	3:49:04	Log-L	ikelihoo	d: -1	$.3535\mathrm{e}{+07}$
No. Observations	s: 4	080400	AIC:		2	$2.707\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		2	$2.707\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	14.2624	0.013	1103.530	0.000	14.237	14.288
mu	-0.0921	0.000	-771.154	0.000	-0.092	-0.092
sigma	0.0863	0.000	719.056	0.000	0.086	0.087
$num_cascade$	-0.0471	0.001	-77.927	0.000	-0.048	-0.046
Omnibus:	101	153.845	Durbin-V	Watson:	1.	131
$\operatorname{Prob}(\operatorname{Omnib})$	us):	0.000	Jarque-B	lera (JB): 9562	21.576
Skew:		0.334	Prob(JB):	0	.00
Kurtosis:		2.658	Cond. N	0.	2	67.

 Table B.66: Decay Time Standard Deviation Capacity 3

B.2.6 Final Counts

Dep. Variable:	final_o	counts_su	ms_gap	R-square	ed:	0.303	;
Model:		OLS		Adj. R-s	squared:	0.303	}
Method:	L	east Squa	res	F-statist	ic:	$5.055\mathrm{e}+$	-05
Date:	Fri, 25 Feb 2022			Prob (F-	-statistic):	0.00	
Time:		23:48:21		Log-Like	lihood:	-3.6236e	+07
No. Observation	ns:	4080400		AIC:		7.247e +	-07
Df Residuals:		4080396		BIC:		7.247e +	-07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	3546.8850	3.656	970.107	0.000	3539.719	3554.051	
mu	-38.0608	0.031	-1224.678	0.000	-38.122	-38.000	
\mathbf{sigma}	-9.4334	0.028	-336.773	0.000	-9.488	-9.378	
$num_cascade$	16.7753	0.153	109.901	0.000	16.476	17.075	
Omnibus:	722	582.883	Durbin-V	Vatson:	0.59	0	
Prob(Omni	ibus): (0.000	Jarque-B	era (JB)	: 1261698	8.351	
Skew:	-	1.151	Prob(JB)):	0.00)	
Kurtosis:	2	4.455	Cond. N	0.	267	•	

 Table B.67: Final Counts Range Capacity 3

Dep. Variable:	final_	counts_su	ms_mad	R-squar	ed:	0.27	7
Model:		OLS		Adj. R-	squared:	0.27	7
Method:	Ι	Least Squa	res	F-statis	tic:	4.292e	+05
Date:	Fr	Fri, 25 Feb 2022			'-statistic)	: 0.00)
Time:		23:48:18	5	Log-Lik	elihood:	-3.1906	e+07
No. Observation	ns:	4080400		AIC:		6.381e	+07
Df Residuals:		4080396		BIC:		6.381e	+07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1299.0193	1.435	905.365	0.000	1296.207	1301.832	
mu	-12.2017	0.011	-1122.877	0.000	-12.223	-12.180	
\mathbf{sigma}	-3.6174	0.010	-372.226	0.000	-3.636	-3.598	
num_cascade	-7.0134	0.051	-136.727	0.000	-7.114	-6.913	
Omnibus:	116	5865.220	Durbin-V	Watson:	0.6	17	
Prob(Omni	bus): (0.000	Jarque-E	Bera (JB)): 333334	18.709	
Skew:		1.512	$\operatorname{Prob}(\operatorname{JB}$):	0.0)0	
Kurtosis:		5.234	Cond. N	0.	26	7.	

 Table B.68: Final Counts Mean Absolute Deviation Capacity 3

Dep. Variable:	final_o	counts_su	ms_max	R-squar	ed:	0.41	8
Model:		OLS		Adj. R-	squared:	0.41	8
Method:	Ι	Least Squa	res	F-statis	tic:	9.193e	+05
Date:	Fri, 25 Feb 2022			Prob (F	-statistic)	. 0.00)
Time:	23:48:20			Log-Lik	elihood:	-3.61836	e+07
No. Observation	ns:	4080400		AIC:		7.237e-	+07
Df Residuals:		4080396		BIC:		7.237e-	+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	5193.8928	3.400	1527.429	0.000	5187.228	5200.558	
mu	-47.4794	0.029	-1618.062	0.000	-47.537	-47.422	
\mathbf{sigma}	-13.6790	0.029	-478.355	0.000	-13.735	-13.623	
num_cascade	-35.7455	0.152	-234.878	0.000	-36.044	-35.447	
Omnibus:	392	2509.681	Durbin-V	Watson:	0.53	2	
$\operatorname{Prob}(\operatorname{Omn}$	ibus):	0.000	Jarque-E	Bera (JB)): 518726	.846	
Skew:		0.825	$\operatorname{Prob}(\operatorname{JB}$):	0.00)	
Kurtosis:		3.570	Cond. N	0.	267		

 Table B.69: Final Counts Max Capacity 3

Dep. Variable:	final (counts su	ms mean	R-squa	red:	0.4	42	
Model:		OLS		-	-squared:			
Method:		Least Squa	ares	F-stati	-		$5.532\mathrm{e}{+05}$	
Date:		ri, 25 Feb		Prob (F-statistic	e): 0.0	00	
Time:		23:48:15	5	Log-Li	kelihood:	-3.3463	m Be+07	
No. Observatio	ns:	4080400)	AIC:		6.6936	e+07	
Df Residuals:		4080396	5	BIC:		6.6936	e+07	
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	3145.0382	2.709	1160.800	0.000	3139.728	3150.349		
mu	-21.4596	0.017	-1282.733	0.000	-21.492	-21.427		
\mathbf{sigma}	-7.1042	0.016	-454.404	0.000	-7.135	-7.074		
$num_cascade$	-76.3159	0.094	-815.666	0.000	-76.499	-76.133		
Omnibus:	1355	5354.608	Durbin-V	Vatson:	0.2	275		
Prob(Omni	bus): (0.000	Jarque-B	era (JB): 514465	53.244		
Skew:	-	1.642	Prob(JB)):	0.0	00		
Kurtosis:	,	7.414	Cond. N	0.	26	57.		

 Table B.70:
 Final Counts Mean Capacity 3

Dep. Variable:	final_c	ounts_su	ms_mediar	n R-sq	uared:		0.335
Model:		OLS		Adj.	R-square	ed:	0.335
Method:		Least Squ	ares	F-sta	atistic:	2.	$948\mathrm{e}{+05}$
Date:	F	ri, 25 Feb	2022	\mathbf{Prob}	(F-statis	tic):	0.00
Time:		23:48:1	.6	Log-	Likelihoo	d: -3.	$4235\mathrm{e}{+07}$
No. Observation	ıs:	408040	00	AIC	1	6.	$847\mathrm{e}{+07}$
Df Residuals:		408039	06	BIC:		6.	$847\mathrm{e}{+07}$
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	2979.0619	3.330	894.542	0.000	2972.535	2985.589)
mu	-17.0455	0.020	-849.094	0.000	-17.085	-17.006	
\mathbf{sigma}	-5.3661	0.017	-307.533	0.000	-5.400	-5.332	
num_cascade	-98.0805	0.116	-843.290	0.000	-98.308	-97.853	
Omnibus:	20720	03.138	Durbin-V	Vatson:	0.	393	
Prob(Omnib	us): 0.	000	Jarque-B	era (JB)): 13991'	714.020	
Skew:	2.	400	Prob(JB)):	0.	.00	
Kurtosis:	10	.698	Cond. No	D.	20	67.	

 Table B.71: Final Counts Median Capacity 3

Dep. Variable:	final	counts su	ms std I	R-square	ed:	0.287	
Model:	_	OLS		Adj. R-s		0.287	
Method:	L	east Squar	res	F-statisti	ic:	$4.568 \mathrm{e}{+05}$	5
Date:	Fr	Fri, 25 Feb 2022			statistic):	0.00	
Time:		23:48:17		Log-Like	lihood:	-3.2409e+0)7
No. Observatio	ns:	4080400		AIC:		$6.482 \mathrm{e}{+07}$	7
Df Residuals:		4080396	•	BIC:		$6.482 \mathrm{e}{+07}$	7
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1440.4935	1.543	933.616	0.000	1437.469	1443.518	
mu	-14.2517	0.012	-1162.948	0.000	-14.276	-14.228	
sigma	-4.0728	0.011	-370.421	0.000	-4.094	-4.051	
$num_cascade$	-2.2412	0.059	-38.304	0.000	-2.356	-2.127	
Omnibus:	926	891.395	Durbin-V	Vatson:	0.60)1	
$\operatorname{Prob}(\operatorname{Omn}$	ibus):	0.000	Jarque-B	era (JB)	: 201107	3.392	
Skew:		1.320	Prob(JB)):	0.0	0	
Kurtosis:		5.205	Cond. N	0.	267	7.	

 Table B.72: Final Counts Standard Deviation Capacity 3

B.2.7 Max Counts

Dep. Variable:	$\max_{}$	_count_ga	p R-squ	ared:		0.345	
Model:		OLS	Adj. F	R-square	d:	0.345	
Method:	Leas	Least Squares		istic:	6	$0.237\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	2	3:48:29		kelihood		.8492e + 07	
No. Observation	s: 4	080400	AIC:		3	$6.698\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		3	$.698\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	48.6908	0.046	1054.654	0.000	48.600	48.781	
mu	-0.5331	0.000	-1360.558	0.000	-0.534	-0.532	
sigma	-0.1516	0.000	-401.567	0.000	-0.152	-0.151	
$num_cascade$	0.4059	0.002	205.994	0.000	0.402	0.410	
Omnibus:	433	749.392	Durbin-W	atson:	0.	591	
$\operatorname{Prob}(\operatorname{Omnib})$	us): (0.000	Jarque-Be	era (JB)	: 5852	52.222	
Skew:	0.895		Prob(JB)	:	0	0.00	
Kurtosis:	i i	8.491	Cond. No).	2	67.	

 Table B.73: Max Counts Range Capacity 3

Dep. Variable:	\max	count_ma	ad R-squ	ared:		0.300	
Model:		OLS	Adj. I	R-square	d:	0.300	
Method:	Least Squares		F-stat	istic:	ļ	$5.047\mathrm{e}{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob	(F-statis	tic):	0.00	
Time:	2	3:48:26	Log-L	ikelihood	l: -1	$1.4289e{+}07$	
No. Observations	: 4	080400	AIC:		-	$2.858\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		د م	$2.858\mathrm{e}{+07}$	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	17.8984	0.019	954.842	0.000	17.862	17.935	
mu	-0.1716	0.000	-1214.453	0.000	-0.172	-0.171	
\mathbf{sigma}	-0.0548	0.000	-412.499	0.000	-0.055	-0.054	
num_cascade	-0.0446	0.001	-65.352	0.000	-0.046	-0.043	
Omnibus:	9526	679.673	Durbin-W	atson:	0.617		
Prob(Omnibu	s): 0	.000	Jarque-Be	ra (JB):	21032	282.665	
Skew:	1.347		Prob(JB):		0	.00	
Kurtosis:	5	.261	Cond. No.		267.		

 Table B.74: Max Counts Mean Absolute Deviation Capacity 3

Dep. Variable:	max_	count_ma	ax R-squ	ared:		0.453
Model:		OLS	Adj. 1	R-square	ed:	0.453
Method:	Leas	Least Squares		istic:]	$1.125\mathrm{e}{+06}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	tic):	0.00
Time:	2	3:48:28	$\operatorname{Log-L}$	ikelihoo	d: -1	$.8529e{+}07$
No. Observations	s: 4	080400	AIC:		e e	$ m 8.706e{+}07$
Df Residuals:	4	080396	BIC:		e e	$3.706\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	73.0914	0.044	1655.633	0.000	73.005	73.178
mu	-0.6793	0.000	-1801.261	0.000	-0.680	-0.679
sigma	-0.1908	0.000	-478.655	0.000	-0.192	-0.190
$num_cascade$	-0.3299	0.002	-164.826	0.000	-0.334	-0.326
Omnibus:	168	079.315	Durbin-W	/atson:	0.	512
$\operatorname{Prob}(\operatorname{Omnib})$	us): (0.000	Jarque-Be	Jarque-Bera (JB):		07.874
Skew:	().518	$\operatorname{Prob}(\operatorname{JB})$:	0	.00
Kurtosis:	6 4	2.833	Cond. No).	2	67.

 Table B.75: Max Counts Max Capacity 3

Dep. Variable:	\max_{0}	count_me	an R-squ	ared:		0.474	
Model:		OLS	Adj. 1	R-square	ed:	0.474	
Method:	Leas	Least Squares		tistic:		7.702 e + 05	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	2	3:48:22	Log-L	ikelihoo	d: -	1.5852e + 07	
No. Observations	: 4	080400	AIC:			$3.170 \mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:			$3.170 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	45.3930	0.034	1323.018	0.000	45.326	45.460	
mu	-0.3256	0.000	-1511.609	0.000	-0.326	-0.325	
sigma	-0.0836	0.000	-388.670	0.000	-0.084	-0.083	
num_cascade	-0.9631	0.001	-793.858	0.000	-0.966	-0.961	
Omnibus:	8748	382.403	Durbin-W	atson:	0.285		
Prob(Omnibu	s): 0	.000	Jarque-Be	ra (JB):	2234'	756.346	
Skew:	1.174		Prob(JB):		0.00		
Kurtosis:	5	.762	Cond. No.		267.		

 Table B.76: Max Counts Mean Capacity 3

Dep. Variable:	max_c	ount_med	lian R-sq	uared:		0.361	
Model:		OLS	Adj.	R-squar	red:	0.361	
Method:	Leas	Least Squares		F-statistic:			5
Date:	Fri, 2	5 Feb 202	22 Prob	Prob (F-statistic):			
Time:	2	3:48:24	Log-	Likelihoo	od:	-1.6652e +	07
No. Observations:	4	080400	AIC	:		$3.330e{+}0$	7
Df Residuals:	4	080396	BIC	:		$3.330e{+}0$	7
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	43.6662	0.043	1008.505	0.000	43.581	43.751	
mu	-0.2687	0.000	-1033.531	0.000	-0.269	-0.268	
sigma	-0.0588	0.000	-244.622	0.000	-0.059	-0.058	
$num_cascade$	-1.2837	0.002	-830.734	0.000	-1.287	-1.281	
Omnibus:	18698	888.366	Durbin-W	atson:	0	0.438	
Prob(Omnibus): 0.	000	Jarque-Be	ra (JB):	10723	3795.729	
Skew:	2.176		Prob(JB):		0.00		
Kurtosis:	9.	643	Cond. No	•	267.		

 Table B.77: Max Counts Median Capacity 3

				1		0.915	
Dep. Variable:	max_	_count_st	-			0.315	
Model:		OLS	Adj. R	l-square	d:	0.315	
Method:	Leas	st Squares	F-stati	stic:	5	$.437\mathrm{e}{+}05$	
Date:	Fri, 2	Fri, 25 Feb 2022		F-statist	ic):	0.00	
Time:	2	3:48:25	$\operatorname{Log-Li}$	kelihood	.: -1.	$4776\mathrm{e}{+07}$	
No. Observation	as: 4	080400	AIC:		2	$.955\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$.955\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	19.9176	0.020	993.640	0.000	19.878	19.957	
mu	-0.2005	0.000	-1267.478	0.000	-0.201	-0.200	
sigma	-0.0628	0.000	-418.547	0.000	-0.063	-0.062	
$num_cascade$	0.0271	0.001	34.847	0.000	0.026	0.029	
Omnibus:	6903	305.065	Durbin-W	atson:	0.	604	
Prob(Omnibu	is): 0	.000	Jarque-Be	ra (JB):	11552	43.195	
Skew:	1.132		Prob(JB):		0.	0.00	
Kurtosis:	4	.290	Cond. No.	•	20	67.	

 Table B.78: Max Counts Standard Deviation Capacity 3

B.2.8 Time of Max

Dep. Variable:	$\max_{}$	_time_gap	R-squa	ared:		0.342		
Model:		OLS	Adj. F	R-square	d:	0.342		
Method:	Least Squares		F-stati	istic:	6	$.318\mathrm{e}{+05}$		
Date:	Fri, 2	5 Feb 202	2 Prob (F-statis	tic):	0.00		
Time:	23	3:48:37	Log-Li	kelihood	l: -1	$.8556\mathrm{e}{+07}$		
No. Observations	s: 40	080400	AIC:		3	$.711\mathrm{e}{+07}$		
Df Residuals:	40	080396	BIC:		3	$.711\mathrm{e}{+07}$		
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	45.1581	0.037	1218.642	0.000	45.085	45.231		
mu	-0.2809	0.000	-692.041	0.000	-0.282	-0.280		
sigma	0.3749	0.000	824.736	0.000	0.374	0.376		
$num_cascade$	1.6463	0.002	806.129	0.000	1.642	1.650		
Omnibus:	2911	142.566	Durbin-W	Vatson:	0.	746		
Prob(Omnibu	us): 0	.000	Jarque-B	era (JB)	: 3571	52.115		
Skew:	-().711	Prob(JB)	:	0	0.00		
Kurtosis:	3	.285	Cond. No	э.	2	267.		

 Table B.79:
 Time of Max Range Capacity 3

Dep. Variable:	max_	time_ma	d R-squ	ared:		0.263	
Model:		OLS	Adj. I	R-square	d:	: 0.263	
Method:	Leas	Least Squares		istic:	3	$8.555\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	$2 \mathbf{Prob}$	(F-statis	tic):	0.00	
Time:	2	3:48:34	Log-Li	ikelihood	1: -1	$.3903e{+}07$	
No. Observations	s: 4	: 4080400			2	$2.781\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$2.781\mathrm{e}{+07}$	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	16.2491	0.013	1267.422	0.000	16.224	16.274	
mu	-0.0900	0.000	-702.630	0.000	-0.090	-0.090	
\mathbf{sigma}	0.1110	0.000	791.022	0.000	0.111	0.111	
$num_cascade$	0.2320	0.001	350.135	0.000	0.231	0.233	
Omnibus:	15	914.735	Durbin-W	Vatson:	0.9	933	
$\operatorname{Prob}(\operatorname{Omnib}$	us):	0.000	Jarque-B	era (JB)	: 1596	8.661	
Skew:	-0.148		Prob(JB)	:	0.	00	
Kurtosis:	:	2.917	Cond. No).	20	67.	

 Table B.80:
 Time of Max Mean Absolute Deviation Capacity 3

Dep. Variable:	max_	time_ma	x R-squ	ared:		0.359	
Model:		OLS	Adj. I	R-square	d:	0.359	
Method:	Least Squares		F-stat	istic:	4	$1.190\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob $($	(F-statis	tic):	0.00	
Time:	23	3:48:36	Log-Li	ikelihoo	d: -1	.8638e+07	
No. Observations	: 40	080400	AIC:			$ m 8.728e{+}07$	
Df Residuals:	40	080396	BIC:		e e	$8.728 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	67.4736	0.039	1749.289	0.000	67.398	67.549	
mu	-0.3116	0.000	-750.807	0.000	-0.312	-0.311	
\mathbf{sigma}	0.5044	0.000	1065.852	0.000	0.504	0.505	
$num_cascade$	0.4379	0.002	210.468	0.000	0.434	0.442	
Omnibus:	4883	326.075	Durbin-V	Vatson:	0.	515	
Prob(Omnibu	s): 0	.000	Jarque-B	era (JB)	: 6820	07.092	
Skew:	-0.976		Prob(JB)	:	0	0.00	
Kurtosis:	3	.449	Cond. No	э.	2	267.	

 Table B.81: Time of Max Max Capacity 3

Dep. Variable:	max_	time_mea	in R-squ	ared:		0.397
Model:		OLS	Adj. 1	R-square	e d:	0.397
Method:	Leas	st Squares	F-stat	istic:		$7.510\mathrm{e}{+}05$
Date:	Fri, 2	5 Feb 2022	2 Prob	(F-statis	stic):	0.00
Time:	23	3:48:30	$\operatorname{Log-L}$	ikelihoo	d: -	$1.7130 \mathrm{e}{+07}$
No. Observations	: 40	080400	AIC:			$3.426\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:			$3.426\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	41.4900	0.031	1348.773	0.000	41.430	41.550
mu	-0.1492	0.000	-570.396	0.000	-0.150	-0.149
\mathbf{sigma}	0.4008	0.000	1313.876	0.000	0.400	0.401
$num_cascade$	-0.6914	0.001	-467.160	0.000	-0.694	-0.689
Omnibus:	26'	783.373	Durbin-W	Vatson:	0.	656
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 2733	36.360
Skew:	(0.198	Prob(JB)	:	0	.00
Kurtosis:		3.068	Cond. No).	2	67.

 Table B.82:
 Time of Max Mean Capacity 3

Dep. Variable:	max_ti	me_medi	an \mathbf{R} -sq	uared:		0.354	
Model:		OLS	Adj.	Adj. R-squared:			
Method:	Leas	Least Squares		F-statistic:			5
Date:	Fri, 2	5 Feb 202	2 Prob	(F-stati	istic):	0.00	
Time:	23	3:48:32	Log-	Likelihoo	od:	-1.7936e+0)7
No. Observations:	40	080400	AIC:			$3.587\mathrm{e}{+07}$	7
Df Residuals:	40	080396	BIC:			$3.587\mathrm{e}{+07}$	7
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	39.3779	0.039	1020.523	0.000	39.302	39.454	
mu	-0.1276	0.000	-404.081	0.000	-0.128	-0.127	
sigma	0.4495	0.000	1271.386	0.000	0.449	0.450	
$num_cascade$	-0.9015	0.002	-499.879	0.000	-0.905	-0.898	
Omnibus:	798	827.052	Durbin-W	Vatson:	0	.926	
$\operatorname{Prob}(\operatorname{Omnib}$	\mathbf{us}): (0.000	Jarque-Bera (JB): 826			64.959	
Skew:	().337	Prob(JB)	:	C	0.00	
Kurtosis:	2 2	2.819	Cond. No).	2	267.	

 Table B.83:
 Time of Max Median Capacity 3

Dep. Variable:	\max	_time_std	l R-squa	ared:		0.269
Model:		OLS	Adj. F	k-square	d:	0.269
Method:	Leas	Least Squares		istic:	3	$.509\mathrm{e}{+}05$
Date:	Fri, 2	5 Feb 202	2 Prob (F-statis	tic):	0.00
Time:	2	3:48:33	Log-Li	kelihood	l: -1	$.4286e{+}07$
No. Observations	s: 4	080400	AIC:		2	$.857\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		2	$.857\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
\mathbf{const}	18.7831	0.014	1347.660	0.000	18.756	18.810
mu	-0.1006	0.000	-710.182	0.000	-0.101	-0.100
\mathbf{sigma}	0.1213	0.000	770.560	0.000	0.121	0.122
$num_cascade$	0.2881	0.001	395.942	0.000	0.287	0.290
Omnibus:	92	302.166	Durbin-W	Vatson:	0.8	863
Prob(Omnib	us):	0.000	Jarque-B	era (JB)	: 9873	8.031
Skew:	-	0.381	Prob(JB)	:	0.	00
Kurtosis:		3.002	Cond. No).	20	67.

 Table B.84:
 Time of Max Standard Deviation Capacity 3

B.2.9 Min after Max

Dep. Variable:	min_p	ost_max_	_gap R-so	quared:		0.296	
Model:		OLS	Adj	. R-squa	red:	0.296	
Method:	Lea	st Squares	s F-st	F-statistic:			05
Date:	Fri, f	25 Feb 202	22 Pro	b (F-stat	istic):	0.00	
Time:	6 4	23:49:00	Log	Likeliho	od:	-1.8079e-	+07
No. Observations:	4	4080400	AIC	:		3.616e +	07
Df Residuals:	4	4080396	BIC	:		3.616e +	07
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	43.2681	0.042	1019.606	0.000	43.185	43.351	
mu	-0.4439	0.000	-1298.859	0.000	-0.445	-0.443	
\mathbf{sigma}	-0.0853	0.000	-257.011	0.000	-0.086	-0.085	
$num_cascade$	0.0648	0.002	36.005	0.000	0.061	0.068	
Omnibus:	9173	342.224	Durbin-W	atson:	0.	697	
Prob(Omnibu	is): 0	s): 0.000 .		ra (JB):	18822	238.866	
Skew:	1	.340	Prob(JB):			.00	
Kurtosis:	4	.972	Cond. No		2	67.	

 Table B.85: Min after Max Range Capacity 3

Dep. Variable:	min p	ost max	mad R-s	quared:		0.272	2
Model:		OLS	Ad	j. R-squ	ared:	0.272	2
Method:	Lea	ast Square	F-statistic:			4.762e-	+05
Date:	Fri,	25 Feb 202	22 Pro	b (F-sta	tistic):	0.00	
Time:		23:48:58	Log	g-Likelih	ood:	-1.3935e	+07
No. Observations:		4080400	AIC	C:		2.787e-	+07
Df Residuals:		4080396	BIC	C:		2.787e-	+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	16.5112	0.018	927.906	0.000	16.476	16.546	
mu	-0.1476	0.000	-1180.784	0.000	-0.148	-0.147	
\mathbf{sigma}	-0.0349	0.000	-293.421	0.000	-0.035	-0.035	
$num_cascade$	-0.1459	0.001	-225.965	0.000	-0.147	-0.145	
Omnibus:	1395	1395185.642		/atson:	0.	711	
Prob(Omnibu	s): 0): 0.000		era (JB)	: 50299	5029951.006	
Skew:	1	.718	Prob(JB):			.00	
Kurtosis:	7	.216	Cond. No).	2	67.	

Table B.86: Min after Max Mean Absolute Deviation Capacity

Dep. Variable:	min_p	$ost_max_$	max R-s	squared:		0.377	7
Model:		OLS	Ad	j. R-squa	ared:	0.377	7
Method:	Lea	ast Square	es F-s	F-statistic:			-05
Date:	Fri,	25 Feb 20	22 Pro	ob (F-sta	tistic):	0.00	
Time:		23:48:59	Log	g-Likeliho	ood:	-1.7953e	+07
No. Observations:		4080400	AI	C:		3.591e-	-07
Df Residuals:		4080396	BIO	C:		3.591e-	+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	55.0374	0.038	1451.013	0.000	54.963	55.112	
mu	-0.5074	0.000	-1577.507	0.000	-0.508	-0.507	
\mathbf{sigma}	-0.1233	0.000	-375.061	0.000	-0.124	-0.123	
$num_cascade$	-0.3271	0.002	-189.083	0.000	-0.330	-0.324	
Omnibus:	7400	031.785	Durbin-W	atson:	0.	676	
Prob(Omnibu	is): 0	.000	Jarque-Be	era (JB):	13166	76.442	
Skew:	1	.165	Prob(JB):	:	0.	.00	
Kurtosis:	4	.521	Cond. No	•	267.		

 Table B.87: Min after Max Max Capacity 3

Dep. Variable:	min_p	ost_max_	mean R-	squared	:	0.4	43
Model:		OLS	Ac	Adj. R-squared:			43
Method:	Le	ast Square	s F-	F-statistic:			e+05
Date:	Fri,	$25 \ {\rm Feb} \ 20$	22 Pr	ob (F-st	atistic):	0.0	00
Time:		23:48:54	Lo	g-Likelił	100d:	-1.4571	le+07
No. Observations:	1	4080400	Al	[C :		2.914e	e+07
Df Residuals:		4080396	BI	C:		2.914e	e+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	_
const	30.8609	0.025	1227.564	0.000	30.812	30.910	
mu	-0.2047	0.000	-1334.988	0.000	-0.205	-0.204	
\mathbf{sigma}	-0.0657	0.000	-446.045	0.000	-0.066	-0.065	
num_cascade	-0.7888	0.001	-863.913	0.000	-0.791	-0.787	
Omnibus:	1283	793.239	Durbin-W	/atson:	0.	389	-
Prob(Omnibu	as): 0	.000	Jarque-Be	era (JB)	: 43881	06.506	
Skew:	1	.591	Prob(JB)	:	0	.00	
Kurtosis:	6	.961	Cond. No).	2	67.	

 Table B.88: Min after Max Mean Capacity 3

Dep. Variable:	min_po	$st_max_$	median	R-square	ed:	0	.303
Model:		OLS		Adj. R-s	quared:	: 0	.303
Method:	Le	ast Squar	es	F-statist	ic:	2.63	$84\mathrm{e}{+}05$
Date:	Fri,	25 Feb 2	022	Prob (F-	statisti	c): (0.00
Time:		23:48:55			lihood:	-1.58	52e+07
No. Observations:		4080400		AIC:		3.17	70e+07
Df Residuals:		4080396		BIC:		3.17	70e+07
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	29.8461	0.035	843.549	0.000	29.777	29.915	
mu	-0.1552	0.000	-755.945	0.000	-0.156	-0.155	
\mathbf{sigma}	-0.0501	0.000	-274.095	0.000	-0.050	-0.050	
$num_cascade$	-1.0985	0.001	-843.329	0.000	-1.101	-1.096	
Omnibus:	26494	68.629	Durbin-V	Vatson:	0	0.542	
Prob(Omnibus): 0.000		Jarque-B	era (JB)	: 3430'	7113.018	
Skew:	3.()06	Prob(JB)):	(0.00	
Kurtosis:	15.	870	Cond. No	э.	-	267.	

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Table B.89: Min after Max Median Capacity 3

Dep. Variable:	min p	ost max	std R-sq	uared:		0.279	
Model:		OLS	Adj.	Adj. R-squared:			
Method:	Lea	st Squares	F-sta	F-statistic:)5
Date:	Fri, 2	25 Feb 202	2 Prob	o (F-stat	istic):	0.00	
Time:	2	23:48:56	Log-	Likeliho	od:	-1.4441e+	07
No. Observations:	4	080400	AIC	:		$2.888e{+0}$)7
Df Residuals:	4	080396	BIC	:		$2.888e{+0}$)7
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	18.2046	0.019	961.306	0.000	18.167	18.242	
mu	-0.1725	0.000	-1222.273	0.000	-0.173	-0.172	
\mathbf{sigma}	-0.0392	0.000	-291.015	0.000	-0.040	-0.039	
num_cascade	-0.0836	0.001	-114.776	0.000	-0.085	-0.082	
Omnibus:	1123	888.943	Durbin-W	Vatson:	0	.698	
Prob(Omnibu	s): 0	s): 0.000		Jarque-Bera (JB):		120.190	
Skew:	1	1.503		Prob(JB):		0.00	
Kurtosis:	5	.849	Cond. No.			267.	

 Table B.90:
 Min after Max Standard Deviation Capacity 3

B.2.10 Variance in Counts

Dep. Variable:	var_o	count_gap	p R-squ	ared:		0.171
Model:		OLS	Adj. I	R-square	ed:	0.171
Method:	Least Squares		$\mathbf{F} extsf{-stat}$	istic:	2	$2.402\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	tic):	0.00
Time:	23	3:48:52	Log-L	ikelihoo	d: -2	$2.9422\mathrm{e}{+07}$
No. Observation	ns: 40	080400	AIC:		Ę	$5.884\mathrm{e}{+07}$
Df Residuals:	40	080396	BIC:		Ę	$5.884\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
\mathbf{const}	453.7000	0.690	657.613	0.000	452.348	455.052
mu	-4.5650	0.005	-846.843	0.000	-4.576	-4.554
sigma	-2.2448	0.005	-408.882	0.000	-2.256	-2.234
num_cascade	2.5361	0.029	88.405	0.000	2.480	2.592
Omnibus:	23948	77.088	Durbin-W	/atson:	C	0.850
Prob(Omnibu	s): 0.0	000	Jarque-Be	era (JB)	: 2011	9897.467
Skew:	2.1	796	Prob(JB)	:		0.00
Kurtosis:	12.	331	Cond. No).		267.

 Table B.91: Variance in Counts Range Capacity 3

Dep. Variable:	var_c	$\operatorname{count}_{\operatorname{ma}}$	d R-squ	ared:		0.158
Model:		OLS	Adj. 1	R-square	ed:	0.158
Method:	Leas	Least Squares		istic:	2	$.291\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	2	3:48:50	$\operatorname{Log-L}$	ikelihoo	d: -2	$.4540\mathrm{e}{+07}$
No. Observation	ns: 4	080400	AIC:		4	$.908\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		4	$.908\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	150.2494	0.253	593.348	0.000	149.753	150.746
mu	-1.3017	0.002	-810.861	0.000	-1.305	-1.299
\mathbf{sigma}	-0.6607	0.002	-387.389	0.000	-0.664	-0.657
$num_cascade$	-0.8756	0.009	-100.391	0.000	-0.893	-0.858
Omnibus:	30351	26.103	Durbin-W	/atson:	0	.851
Prob(Omnibu	us): 0.	000	Jarque-Be	era (JB)	: 56356	5062.900
Skew:	3.	495	Prob(JB)	:	C	0.00
Kurtosis:	19	.811	Cond. No).	2	267.

 Table B.92: Variance in Counts Mean Absolute Deviation Capacity 3

Dep. Variable:	var_c	ount_ma	x R-squ	ared:		0.185
Model:		OLS	Adj. 1	R-square	ed:	0.185
Method:	Leas	t Squares	F-stat	istic:	2	$.699\mathrm{e}{+05}$
Date:	Fri, 23	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	23	3:48:51	Log-L	ikelihoo	d: -2	$.9392 e{+}07$
No. Observation	ns: 40	080400	AIC:		5	$.878e{+}07$
Df Residuals:	40)80396	BIC:		5	$.878\mathrm{e}{+07}$
Df Model:		3				
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	487.4694	0.674	722.758	0.000	486.148	488.791
mu	-4.7619	0.005	-895.288	0.000	-4.772	-4.751
sigma	-2.3563	0.005	-431.053	0.000	-2.367	-2.346
$num_cascade$	1.4979	0.028	52.795	0.000	1.442	1.554
Omnibus:	23946	84.646	Durbin-W	/atson:	0.	.850
Prob(Omnibu	us): 0.0	000	Jarque-Be	era (JB)	: 20131	554.986
Skew:	2.1	796	Prob(JB)	:	C	.00
Kurtosis:	12.	335	Cond. No).	2	67.

 Table B.93: Variance in Counts Max Capacity 3

			Л	1		0.015	
Dep. Variable:	var_co	ount_mea				0.215	
Model:		OLS		R-square	ed:	0.215	
Method:	Leas	t Squares	F-sta	tistic:		$3.189\mathrm{e}{+}05$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	23	3:48:46	Log-I	ikelihoo	d: -2	2.4236e + 07	
No. Observation	as: 4	080400	AIC:		4	$4.847 \mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		4	$4.847 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	186.8592	0.271	688.955	0.000	186.328	187.391	
mu	-1.3396	0.001	-934.930	0.000	-1.342	-1.337	
\mathbf{sigma}	-0.6874	0.002	-420.500	0.000	-0.691	-0.684	
$num_cascade$	-3.4859	0.009	-367.829	0.000	-3.505	-3.467	
Omnibus:	39130	67.874	Durbin-W	rbin-Watson:		.776	
Prob(Omnibus	s): 0.0	000	Jarque-Be	ra (JB):	21740	4570.685	
Skew:	4.6	62	Prob(JB):	Prob(JB):		0.00	
Kurtosis:	37.4	522	Cond. No	•	c 4	267.	

 Table B.94:
 Variance in Counts Mean Capacity 3

Dep. Variable:	var_co	unt_medi	an R-sq	uared:		0.114
Model:		OLS	Adj.	R-squar	red:	0.114
Method:	Leas	t Squares	F-sta	tistic:		$7.996\mathrm{e}{+04}$
Date:	Fri, 2	5 Feb 2022	2 Prob	(F-stat	istic):	0.00
Time:	23	3:48:47	Log-	Likeliho	od:	-2.4923e + 07
No. Observations	s: 40)80400	AIC			$4.985\mathrm{e}{+07}$
Df Residuals:	40)80396	BIC:			$4.985\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	151.2859	0.361	418.941	0.000	150.578	151.994
mu	-0.7993	0.002	-479.425	0.000	-0.803	-0.796
sigma	-0.4313	0.002	-220.622	0.000	-0.435	-0.427
$num_cascade$	-5.1348	0.013	-405.848	0.000	-5.160	-5.110
Omnibus:	588326	3.806 I	Durbin-Wa	atson:	().876
Prob(Omnibus): 0.00)0 J	arque-Be	ca (JB):	18571	71242.211
Skew:	8.8	17 F	Prob(JB):			0.00
Kurtosis:	106.0)17 C	Cond. No.			267.

 Table B.95:
 Variance in Counts Median Capacity 3

Dep. Variable:	var_	$\operatorname{count_ste}$	d R-squ	ared:		0.163
Model:		OLS	Adj. 1	R-square	ed:	0.163
Method:	Leas	st Squares	F-stat	istic:	2	$.327\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	2	3:48:49	Log-L	ikelihoo	d: -2	$.5241\mathrm{e}{+07}$
No. Observation	ns: 4	080400	AIC:		5	$.048\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		5	$.048\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	172.5303	0.279	618.826	0.000	171.984	173.077
mu	-1.5891	0.002	-828.774	0.000	-1.593	-1.585
sigma	-0.7991	0.002	-398.130	0.000	-0.803	-0.795
$num_cascade$	-0.2163	0.010	-21.079	0.000	-0.236	-0.196
Omnibus:	26778	392.151	Durbin-W	Vatson:	0	.844
Prob(Omnibu	(s): 0.	000	Jarque-Be	era (JB)	: 32069	0157.179
Skew:	3.	089	Prob(JB)	Prob(JB):		0.00
Kurtosis:	15	.267	Cond. No).	c 2	267.

 Table B.96:
 Variance in Counts Standard Deviation Capacity 3

B.3 Capacity 4 Regressions

B.3.1 Average Counts

Dep. Variable:	avg_	count_ga	p R-squa	red:		0.276	
Model:		OLS	Adj. R	-square	d:	: 0.276	
Method:	Leas	st Squares	F-stati	stic:	4	$.459\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob (F-statist	tic):	0.00	
Time:	2	3:51:04		kelihood		7317e + 07	
No. Observation	as: 4	080400	AIC:		3	$.463 e{+}07$	
Df Residuals:	4	080396	BIC:		3	$.463\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	27.7729	0.033	832.742	0.000	27.708	27.838	
mu	-0.3393	0.000	-1131.287	0.000	-0.340	-0.339	
sigma	-0.0709	0.000	-265.813	0.000	-0.071	-0.070	
num_cascade	0.4551	0.001	317.759	0.000	0.452	0.458	
Omnibus:	9129	925.944	Durbin-W	atson:	0.	603	
Prob(Omnibu	is): 0	.000	Jarque-Be	Jarque-Bera (JB):		88.908	
Skew:	1	.336	Prob(JB):		0.	.00	
Kurtosis:	4	.957	Cond. No.		20	67.	

Table B.97: Average Counts Range Capacity

Dep. Variable:	avg_	count_ma	d R-squ a	ared:		0.246	
Model:		OLS	Adj. F	{- square	d:	0.246	
Method:	Lea	st Squares	F-stat	istic:	3	$.663\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	2	23:51:01	Log-Li	kelihood	l: -1	$.3156\mathrm{e}{+07}$	
No. Observation	s: 4	080400	AIC:		2	$.631 e{+}07$	
Df Residuals:	4	080396	BIC:		2	$.631\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	9.9885	0.012	806.638	0.000	9.964	10.013	
$\mathbf{m}\mathbf{u}$	-0.1136	0.000	-1029.392	0.000	-0.114	-0.113	
\mathbf{sigma}	-0.0308	9.54 e- 05	-323.306	0.000	-0.031	-0.031	
$num_cascade$	0.1013	0.000	217.159	0.000	0.100	0.102	
Omnibus:	1308	3941.848	Durbin-W	/atson:	0.	586	
Prob(Omnibus	s): (0.000	Jarque-Be	era (JB)	: 4003	549.587	
Skew:	1.678		Prob(JB)	:	0	0.00	
Kurtosis:	6	5.505	Cond. No).	2	67.	

 Table B.98: Average Counts Mean Absolute Deviation Capacity 4

Dep. Variable:	avg_	count_ma	x R-squa	ared:		0.442	
Model:		OLS	Adj. F	Adj. R-squared:		0.442	
Method:	Leas	st Squares	F-stat i	istic:	9	.787e + 05	
Date:	Fri, 2	5 Feb 202	2 Prob (F-statis	tic):	0.00	
Time:	2	3:51:03	Log-Li	kelihood	l: -1	$.7528e{+}07$	
No. Observation	. s: 4	080400	AIC:		3	$.506e{+}07$	
Df Residuals:	4	080396	BIC:		3	$.506\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	57.8037	0.038	1535.201	0.000	57.730	57.878	
mu	-0.5124	0.000	-1690.638	0.000	-0.513	-0.512	
sigma	-0.1424	0.000	-469.925	0.000	-0.143	-0.142	
$num_cascade$	-0.5317	0.002	-327.795	0.000	-0.535	-0.528	
Omnibus:	237	372.593	Durbin-W	Vatson:	0.4	480	
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 28140	52.356	
Skew:	(0.642	Prob(JB)	:	0.	00	
Kurtosis:	e e	3.085	Cond. No).	20	67.	

 Table B.99:
 Average Counts Max Capacity 4

Dep. Variable:	avg_c	count_mea	an R-squ	ared:		0.440	
Model:		OLS	Adj. 1	R-square	ed:	0.440	
Method:	Leas	st Squares	F-stat	istic:		$5.620\mathrm{e}{+}05$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	2	3:50:58	Log-L	ikelihoo	d:	$1.6017 e{+}07$	
No. Observations	: 4	080400	AIC:		:	$3.203 \mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		:	$3.203 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	43.2513	0.037	1164.495	0.000	43.179	43.324	
mu	-0.2962	0.000	-1290.551	0.000	-0.297	-0.296	
sigma	-0.0980	0.000	-459.623	0.000	-0.098	-0.098	
num_cascade	-1.0611	0.001	-812.744	0.000	-1.064	-1.059	
Omnibus:	1264	458.488	Durbin-W	Vatson:	0	.277	
Prob(Omnibus	s): 0	.000	Jarque-Be	era (JB)	: 4310	526.661	
Skew:	1.566		Prob(JB)	:	(0.00	
Kurtosis:	6	.943	Cond. No).	c 2	267.	

 Table B.100:
 Average Counts Mean Capacity 4

Dep. Variable:	avg_co	unt_medi	ian R-sq	uared:		0.383	
Model:		OLS	Adj.	Adj. R-squared:			
Method:	Leas	t Squares	$\mathbf{F} extsf{-sta}$	F-statistic:			
Date:	Fri, 25	5 Feb 202	2 Prob	(F-stat	istic):	0.00	
Time:	23	3:50:59	Log-	Likeliho	od:	-1.6308e+0	7
No. Observations:	40	080400	AIC:			$3.262\mathrm{e}{+07}$	
Df Residuals:	4()80396	BIC:			$3.262\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	41.0826	0.040	1019.550	0.000	41.004	41.162	
$\mathbf{m}\mathbf{u}$	-0.2480	0.000	-992.688	0.000	-0.248	-0.247	
sigma	-0.0836	0.000	-377.184	0.000	-0.084	-0.083	
$num_cascade$	-1.2593	0.001	-897.304	0.000	-1.262	-1.257	
Omnibus:	14365	502.569	Durbin-W	/atson:	(0.321	
Prob(Omnibus	s): 0.	000	Jarque-Bera (JB): 511			8737.317	
Skew:	1.	782	Prob(JB):			0.00	
Kurtosis:	7.	173	Cond. No.			267.	

 Table B.101: Average Counts Median Capacity 4

Dep. Variable:	avg_	_count_sto	d R-squa	ared:		0.257	
Model:		OLS	Adj. R	l-square	d:	0.257	
Method:	Lea	st Squares	F-stati	stic:	3.	$.918\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	tic):	0.00	
Time:	2	3:51:00	Log-Li	kelihood	l: -1.	$3563e{+}07$	
No. Observation	ns: 4	080400	AIC:		2.	$.713\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2.	713e+07	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	11.1370	0.014	820.868	0.000	11.110	11.164	
mu	-0.1291	0.000	-1066.317	0.000	-0.129	-0.129	
sigma	-0.0330	0.000	-311.496	0.000	-0.033	-0.033	
$num_cascade$	0.1310	0.001	241.517	0.000	0.130	0.132	
Omnibus:	1116	378.535	Durbin-W	/atson:	0.	594	
Prob(Omnibu	s): 0	.000	Jarque-Be	era (JB)	: 2778	532.032	
Skew:	1.515 H		Prob(JB)	Prob(JB):		0.00	
Kurtosis:	5	.677	Cond. No).	2	67.	

 Table B.102: Average Counts Standard Deviation Capacity 4

B.3.2 Herfinhdahl Index

Dep. Variable:	counts	_herfindah	l_index	R-square	e d:	0	.082
Model:		OLS		Adj. R-s	squared	: 0	.082
Method:	L	east Squar	es	F-statist	ic:	1.39	08e+05
Date:	Fri	, 25 Feb 2	022	Prob (F	-statisti	c): (0.00
Time:		23:51:32		Log-Like	elihood:	2.42	52e + 06
No. Observations:		4080400		AIC:		-4.8	50e + 06
Df Residuals:		4080396		BIC:		-4.8	50e+06
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	0.2678	0.000	1226.770	0.000	0.267	0.268	
mu	-0.0003	2.1e-06	-132.349	0.000	-0.000	-0.000	
\mathbf{sigma}	-0.0005	2.78e-06	-178.060	0.000	-0.001	-0.000	
$num_cascade$	-0.0065	1.18e-05	-548.068	0.000	-0.007	-0.006	
Omnibus:	36073	26.568	Durbin-W	Vatson:	1	.360	
Prob(Omnibus)): 0.000		Jarque-Be	era (JB):	11388	5487.517	
Skew:	4.310		Prob(JB):		(0.00	
Kurtosis:	27.	404	Cond. No).	2 2	267.	

 Table B.103:
 Herfindahl Index Capacity 4

B.3.3 Kurtosis in Counts

Dep. Variable:	count	s_kurtosi	s R-squ	ared:		0.028
Model:		OLS	Adj. I	R-square	d:	0.028
Method:	Leas	t Squares	F-stat	istic:	¢ 4	$2.614 \mathrm{e}{+04}$
Date:	Fri, 2	5 Feb 202	2 Prob ((F-statis	tic):	0.00
Time:	23	3:51:31	$\mathbf{Log} ext{-}\mathbf{Li}$	ikelihood	1: -1	$.0019e{+}07$
No. Observations	s: 4	080400	AIC:		¢ 4	$2.004 \mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		د 4	$2.004\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	-0.1546	0.004	-35.955	0.000	-0.163	-0.146
mu	0.0050	4.47e-05	111.927	0.000	0.005	0.005
\mathbf{sigma}	-0.0070	5.07 e-05	-137.539	0.000	-0.007	-0.007
$num_cascade$	0.0722	0.000	268.779	0.000	0.072	0.073
Omnibus:	25130	46.552	Durbin-W	atson:	1	.580
Prob(Omnibus)	: 0.	000	Jarque-Be	era (JB)	: 2965	6596.912
Skew:	2.	828	Prob(JB)	:		0.00
Kurtosis:	14	.935	Cond. No).		267.

Table B.104: Kurtosis in Counts Capacity 4

B.3.4 Number of Zero Counts

Dep. Variable:	cou	$ints_zeros$	\mathbf{R} -squa	red:		0.384	
Model:		OLS	Adj. R	-square	d:	0.384	
Method:	Lea	st Squares	F-stati	stic:	4	$.593e{+}05$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	tic):	0.00	
Time:	(23:51:30	Log-Li	kelihood	l: -1	.1039e+07	
No. Observation	s: 4	4080400	AIC:		2	$.208e{+}07$	
Df Residuals:	4	4080396	BIC:		2	$.208e{+}07$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	0.9168	0.005	201.639	0.000	0.908	0.926	
mu	0.0533	6.38e-05	835.433	0.000	0.053	0.053	
sigma	-0.0762	7.33e-05	-1040.668	0.000	-0.076	-0.076	
num_cascade	0.1597	0.000	459.066	0.000	0.159	0.160	
Omnibus:	1090)276.559	Durbin-W	atson:	0	.226	
Prob(Omnibus	s): (0.000	Jarque-Be	era (JB)	: 2706	233.955	
Skew:]	.479	Prob(JB)		(0.00	
Kurtosis:	Ę	5.678	Cond. No	•	6 2	267.	

 Table B.105:
 Number of Zero Counts Capacity 4

B.3.5 Decay Time

,							
Dep. Variable:	$decay_time_gap$		p R-squ	ared:		0.287	
Model:	OLS		Adj. 1	R-square	ed:	0.287	
Method:	Leas	Least Squares		istic:		$5.835\mathrm{e}{+05}$	
Date:	Fri, 25	Fri, 25 Feb 2022		(F-statis	stic):	0.00	
Time:	23:51:28		Log-L	ikelihoo	d: -	$1.8289e{+}07$	
No. Observations	: 4080400		AIC:			$3.658\mathrm{e}{+07}$	
Df Residuals:	4080396		BIC:			$3.658\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	32.2058	0.038	854.502	0.000	32.132	32.280	
mu	-0.3146	0.000	-835.077	0.000	-0.315	-0.314	
sigma	0.2812	0.000	727.666	0.000	0.280	0.282	
$num_cascade$	1.0231	0.002	539.618	0.000	1.019	1.027	
Omnibus:	209083.954 I		Durbin-V	Natson:	1	1.063	
Prob(Omnib	us): 0.000 .		Jarque-Bera (JB): 9			99.473	
Skew:	0.141		Prob(JB):			0.00	
Kurtosis:	2.320		Cond. No.			267.	

 Table B.106:
 Decay Time Range Capacity 4

Dep. Variable:	decay_	_time_ma	ad R-squ	ared:		0.231		
Model:	OLS		Adj. 1	R-square	ed:	0.231		
Method:	Leas	t Squares	F-stat	tistic:		$3.999e{+}05$		
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00		
Time:	23	3:51:25	Log-L	ikelihoo	d:	-1.3026e + 07		
No. Observations	4080400		AIC:			$2.605\mathrm{e}{+07}$		
Df Residuals:	4	080396	BIC:			$2.605\mathrm{e}{+07}$		
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	12.0139	0.011	1057.030	0.000	11.992	12.036		
mu	-0.0871	0.000	-825.408	0.000	-0.087	-0.087		
sigma	0.0686	0.000	649.872	0.000	0.068	0.069		
$num_cascade$	0.0089	0.001	16.732	0.000	0.008	0.010		
Omnibus:	119259.942		Durbin-W	Ourbin-Watson:		1.116		
Prob(Omnibu	(s): 0.000		Jarque-Bera (JB):		: 130	130050.741		
Skew:	0.437		Prob(JB)	:	(0.00		
Kurtosis:	2	.968	Cond. No).	4	267.		

 Table B.107: Decay Time Mean Absolute Deviation Capacity 4

Dep. Variable:	decay_time_max		x R-squ	R-squared:			
Model:	OLS		Adj.	Adj. R-squared:			
Method:	Least Squares		$\mathbf{F} extstyle extstyle \mathbf{F} extstyle \mathbf{F}$	F-statistic:			
Date:	Fri, 25 Feb 2022		2 Prob	(F-stati	stic):	0.00	
Time:	23:51:27		Log-I	Log-Likelihood:			
No. Observations:	40	080400	AIC:			$3.668\mathrm{e}{+07}$	
Df Residuals:	4080396		BIC:			$3.668\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	36.0515	0.039	926.718	0.000	35.975	36.128	
mu	-0.3298	0.000	-864.781	0.000	-0.331	-0.329	
\mathbf{sigma}	0.2753	0.000	701.542	0.000	0.275	0.276	
$num_cascade$	0.9198	0.002	477.388	0.000	0.916	0.924	
Omnibus:	230746.481		Durbin-V	Ourbin-Watson:			
Prob(Omnibu	is): 0.000		Jarque-Bera (JB): 95			478.335	
Skew:	0.129		Prob(JB):			0.00	
Kurtosis:	2.296		Cond. No.			267.	

Table B.108: Decay Time Max Capacity 4

						0.253		
Dep. Variable:	$decay_$	_time_me	an R-sq ı	R-squared :				
Model:		OLS	Adj.	Adj. R-squared:				
Method:	Leas	st Squares	$\mathbf{F} extsf{-sta}$	F-statistic:)5	
Date:	Fri, 2	Fri, 25 Feb 2022		Prob (F-statistic):				
Time:	23:51:21		Log-1	Likelihoo	od:	-1.4483e+	07	
No. Observations	4080400		AIC:			$2.897e{+}0$	$\overline{7}$	
Df Residuals:	4080396		BIC:	BIC:)7	
Df Model:		3						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	20.4481	0.018	1115.063	0.000	20.412	20.484		
mu	-0.1512	0.000	-990.205	0.000	-0.151	-0.151		
\mathbf{sigma}	0.0718	0.000	470.604	0.000	0.071	0.072		
$num_cascade$	-0.0683	0.001	-89.050	0.000	-0.070	-0.067		
Omnibus:	397635.306		Durbin-W	Ourbin-Watson:		0.985		
Prob(Omnib	us): 0.000		Jarque-B	era (JB)	: 603	603215.384		
Skew:	0.741		Prob(JB)	:	(0.00		
Kurtosis:	4	.162	Cond. No	Cond. No.			267.	

 Table B.109:
 Decay Time Mean Capacity 4

Dep. Variable:	decay_t	time_med	lian R-s	quared:		0.183	Ď
Model:		OLS	Adj	. R-squa	ared:	0.183	5
Method:	Leas	t Squares	F-statistic:			3.345e +	-05
Date:	Fri, 2	5 Feb 202	2 Pro	b (F-sta	tistic):	0.00	
Time:	2	3:51:22	Log	-Likeliho	ood:	-1.4708e	+07
No. Observations:	4	080400	AIC	:		2.942e +	-07
Df Residuals:	4	080396	BIC	:		2.942e +	-07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	18.1801	0.020	887.066	0.000	18.140	18.220	
mu	-0.1357	0.000	-838.159	0.000	-0.136	-0.135	
sigma	0.0405	0.000	264.031	0.000	0.040	0.041	
num_cascade	-0.1449	0.001	-175.561	0.000	-0.147	-0.143	
Omnibus:	12983	332.090	Durbin-Watson:			.291	
Prob(Omnibus	s): 0.000		Jarque-Bera (JB): 5108			5793.515	
Skew:	1.	552	Prob(JB):			0.00	
Kurtosis:	7.	517				267.	

 Table B.110: Decay Time Median Capacity 4

Dep. Variable:	decay	_time_st	d R-squ	ared:		0.240
Model:		OLS	Adj. I	R-square	d:	0.240
Method:	Leas	st Squares	F-stat	istic:	4	$1.104\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 2022	2 Prob $($	(F-statis	tic):	0.00
Time:	23	3:51:24	$\mathbf{Log} ext{-}\mathbf{Li}$	kelihood	1: -1	$.3680\mathrm{e}{+07}$
No. Observations	: 4080400		AIC:		2	$2.736\mathrm{e}{+07}$
Df Residuals:	4080396		BIC:		2	$2.736\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	13.5215	0.013	1038.779	0.000	13.496	13.547
mu	-0.1016	0.000	-826.995	0.000	-0.102	-0.101
sigma	0.0853	0.000	686.240	0.000	0.085	0.086
$num_cascade$	0.0743	0.001	118.555	0.000	0.073	0.076
Omnibus:	973	882.648	Durbin-W	Vatson:	1.0)98
$\operatorname{Prob}(\operatorname{Omnib})$	us):	0.000	Jarque-B	era (JB)	: 8423	7.667
Skew:		0.290	Prob(JB)	:	0.	00
Kurtosis:		2.602	Cond. No).	20	67.

 Table B.111: Decay Time Standard Deviation Capacity 4

B.3.6 Final Counts

Dep. Variable:	final_o	counts_su	ms_gap	R-square	ed:	0.276	
Model:		OLS		Adj. R-s	squared:	0.276	
Method:	L	east Squa	res	F -statist	ic:	4.459e +	05
Date:	Fr	Fri, 25 Feb 20		Prob (F-	-statistic):	0.00	
Time:		23:50:41		Log-Like	elihood:	-3.6108e+	-07
No. Observatio	ns:	4080400	AIC:			$7.222\mathrm{e}+\mathrm{e}$	07
Df Residuals:		4080396		BIC:		$7.222\mathrm{e}+\mathrm{e}$	07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	2777.2949	3.335	832.742	0.000	2770.758	2783.832	
mu	-33.9341	0.030	-1131.287	0.000	-33.993	-33.875	
\mathbf{sigma}	-7.0929	0.027	-265.813	0.000	-7.145	-7.041	
num_cascade	45.5075	0.143	317.759	0.000	45.227	45.788	
Omnibus:	912	925.944	Durbin-V	Vatson:	0.60)3	
$\operatorname{Prob}(\operatorname{Omn}$	ibus): (0.000	Jarque-B	lera (JB)	: 186508	8.908	
Skew:		1.336	Prob(JB)):	0.0	0	
Kurtosis:	۷	4.957	Cond. N	0.	267	7.	

 Table B.112: Final Counts Range Capacity 4

Dep. Variable:	final_o	counts_su	ms_mad	R-squar	ed:	0.24	46
Model:		OLS		Adj. R-	squared:	0.24	46
Method:	Ι	Least Squa	res	F-statis	tic:	3.663€	$e{+}05$
Date:	Fr	ri, 25 Feb 2	2022	Prob (F	`-statistic	c): 0.0	00
Time:		23:50:39		Log-Lik	elihood:	-3.1946	6e+07
No. Observation	ıs:	4080400		AIC:		6.389e	e+07
Df Residuals:		4080396	6	BIC:		6.389e	e+07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	998.8514	1.238	806.638	0.000	996.424	1001.278	
mu	-11.3566	0.011	-1029.392	0.000	-11.378	-11.335	
\mathbf{sigma}	-3.0846	0.010	-323.306	0.000	-3.103	-3.066	
num_cascade	10.1341	0.047	217.159	0.000	10.043	10.226	
Omnibus:	1308	8941.848	Durbin-	Watson:	0.	586	
Prob(Omnik	ous): (0.000	Jarque-E	Bera (JB): 40035	549.587	
Skew:		1.678	$\operatorname{Prob}(\operatorname{JB}$):	0	.00	
Kurtosis:	(5.505	Cond. N	о.	2	67.	

Table B.113: Final Counts Mean Absolute Deviation Capacity

Dep. Variable:	final_o	counts_su	ms_max	R-squar	ed:	0.44	2
Model:		OLS		Adj. R-	squared:	0.44	2
Method:	Ι	Least Squa	res	F-statis	tic:	9.787e-	+05
Date:	Fr	ri, 25 Feb 2	2022	Prob (F	-statistic):	. 0.00)
Time:		23:50:40	1	Log-Lik	elihood:	-3.63196	e+07
No. Observation	ns:	: 4080400		AIC:		7.264e-	+07
Df Residuals:		4080396		BIC:		7.264e-	+07
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	5780.3750	3.765	1535.201	0.000	5772.995	5787.755	
mu	-51.2421	0.030	-1690.638	0.000	-51.302	-51.183	
\mathbf{sigma}	-14.2383	0.030	-469.925	0.000	-14.298	-14.179	
$num_cascade$	-53.1660	0.162	-327.795	0.000	-53.484	-52.848	
Omnibus:	237	7372.593	Durbin-V	Watson:	0.48	0	
$\operatorname{Prob}(\operatorname{Omn}$	ibus):	0.000	Jarque-E	Bera (JB)): 281462	.356	
Skew:		0.642	$\operatorname{Prob}(\operatorname{JB}$):	0.00)	
Kurtosis:		3.085	Cond. N	0.	267		

 Table B.114: Final Counts Max Capacity 4

Dep. Variable:	final (counts su	ms_mean	R-squa	red:	0.44	40	
Model:		OLS		-	-squared:			
Method:		Least Squa	ares	F-stati	-		$5.620\mathrm{e}{+}05$	
Date:	F	ri, 25 Feb	2022	Prob (F-statistic	e): 0.0	0	
Time:		23:50:33	5	Log-Li	kelihood:	-3.4808	m Se+07	
No. Observatio	ns:	4080400)	AIC:		6.962e	e+07	
Df Residuals:		4080396	5	BIC:		6.962€	e+07	
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	4325.1324	3.714	1164.495	0.000	4317.853	4332.412		
mu	-29.6249	0.023	-1290.551	0.000	-29.670	-29.580		
\mathbf{sigma}	-9.7962	0.021	-459.623	0.000	-9.838	-9.754		
num_cascade	-106.1086	0.131	-812.744	0.000	-106.364	-105.853		
Omnibus:	1264	4458.488	Durbin-V	Watson:	0.2	77		
Prob(Omni	bus): 0.000		Jarque-B	lera (JB): 431052	310526.661		
Skew:	-	1.566	Prob(JB	Prob (JB): 0.				
Kurtosis:	(5.943	Cond. N	0.	26	7.		

 Table B.115: Final Counts Mean Capacity 4

Dep. Variable:	final_c	ounts_su	ms_median	n R-sq	uared:	0	.383
Model:		OLS		Adj.	R-square	d: 0	.383
Method:		Least Squ	lares	F-sta	atistic:	3.68	$86\mathrm{e}{+}05$
Date:	F	Fri, 25 Feb	2022	\mathbf{Prob}	(F-statis	tic): $($	0.00
Time:		23:50:3	6	Log-	l: -3.50	99e+07	
No. Observation	ns:					7.02	$20\mathrm{e}{+}07$
Df Residuals:		4080396				7.02	20e+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	4108.2625	4.029	1019.550	0.000	4100.365	4116.160	
mu	-24.7955	0.025	-992.688	0.000	-24.844	-24.747	
\mathbf{sigma}	-8.3571	0.022	-377.184	0.000	-8.400	-8.314	
num_cascade	-125.9280	0.140	-897.304	0.000	-126.203	-125.653	
Omnibus:	1436	502.569	Durbin-V	Natson:	0.3	321	
Prob(Omnil	b us): (.000	Jarque-E	Bera (JB): 51187	37.317	
Skew:	1	Prob(JB):	00			
Kurtosis:	7	7.173	Cond. N	0.	26	67.	

 Table B.116:
 Final Counts Median Capacity 4

Dep. Variable:	final_	counts_su	ms_std	R-square	ed:	0.257	
Model:		OLS		Adj. R-s	quared:	0.257	
Method:	L	east Squar	res	F-statisti	ic:	$3.918\mathrm{e}{+0}$)5
Date:	Fri	i, 25 Feb 2	022	Prob (F-	statistic):	0.00	
Time:		23:50:37		Log-Like	-3.2354e +	07	
No. Observatio	ns:	s: 4080400				$6.471\mathrm{e}{+0}$)7
Df Residuals:		4080396 I				$6.471\mathrm{e}{+0}$)7
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	1113.6953	1.357	820.868	0.000	1111.036	1116.354	
mu	-12.9060	0.012	-1066.317	0.000	-12.930	-12.882	
\mathbf{sigma}	-3.3026	0.011	-311.496	0.000	-3.323	-3.282	
num_cascade	13.0992	0.054	241.517	0.000	12.993	13.205	
Omnibus:	111	6378.535	Durbin-	Watson:	0.5	94	
Prob(Omni	bus):	0.000	Jarque-I	Bera (JB): 277853	32.032	
Skew:		1.515	Prob(JE	B):	0.0	00	
Kurtosis:		5.677	Cond. N	lo.	26	7.	

 Table B.117: Final Counts Standard Deviation Capacity 4

B.3.7 Max Counts

max_	count_ga	ap R-squ a	ared:		0.318	
	OLS	Adj. F	R-square	d:	0.318	
Leas	st Squares	F-stati	istic:	5	$5.437\mathrm{e}{+}05$	
Fri, 2	5 Feb 202	2 Prob (Prob (F-statistic):			
2	3:50:49	Log-Li	Log-Likelihood:			
s: 4	080400	AIC:		3	$8.676\mathrm{e}{+07}$	
4	080396	BIC:		3	$8.676\mathrm{e}{+07}$	
	3					
coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
38.1467	0.043	886.425	0.000	38.062	38.231	
-0.4737	0.000	-1244.434	0.000	-0.474	-0.473	
-0.1261	0.000	-347.632	0.000	-0.127	-0.125	
0.7864	0.002	418.728	0.000	0.783	0.790	
6399	910.110	Durbin-W	atson:	0.	604	
is): 0	.000	Jarque-Be	ra (JB):	10027	753.770	
1	.110	Prob(JB):		0	.00	
3	.985	Cond. No.		2	67.	
	Leas Fri, 2 2 s: 4 4 coef 38.1467 -0.4737 -0.1261 0.7864 6399 us): 0 1	$\begin{array}{c c c c c c c c c c c c c c c c c c c $	OLS Adj. F Least Squares F-stati Fri, 25 Feb 2022 Prob (23:50:49 Log-Li s: 4080400 AIC: 4080396 BIC: 3 coef std err z 38.1467 0.043 886.425 -0.4737 0.000 -1244.434 -0.1261 0.002 418.728 639910.110 Durbin-W ns): 0.000 Jarque-Be 1.110 Prob(JB):	OLS Adj. R-square Least Squares F-statistic: Fri, 25 Feb 2022 Prob (F-statis 23:50:49 Log-Likelihood s: 4080400 AIC: 4080396 BIC: 3 3 coef std err z P> z 38.1467 0.043 886.425 0.000 -0.4737 0.000 -1244.434 0.000 -0.1261 0.000 -347.632 0.000 0.7864 0.002 418.728 0.000 639910.110 Durbin-Watson: as): 0.000 Jarque-Bera (JB): 1.110 Prob(JB):	OLS Adj. R-squared: Least Squares F-statistic: 5 Fri, 25 Feb 2022 Prob (F-statistic): 23:50:49 Log-Likelihood: -1 s: 4080400 AIC: 3 3 coef std err z P> z [0.025] 38.1467 0.043 886.425 0.000 38.062 -0.4737 0.000 -1244.434 0.000 -0.474 -0.1261 0.000 -347.632 0.000 0.783 639910.110 Durbin-Watson: 0. 0. ns): 0.000 Jarque-Bera (JB): 10027 1.110 Prob(JB): 0 0	

 Table B.118: Max Counts Range Capacity 4

Dep. Variable:	$\max_{}$	count_ma	ad R-squ	ared:		0.267
Model:		OLS	Adj. I	R-square	ed:	0.267
Method:	Leas	st Squares	F-stat	istic:	4	$1.207\mathrm{e}{+05}$
Date:	Fri, 2	25 Feb 202	2 Prob	(F-statis	tic):	0.00
Time:	2	3:50:46	$\mathbf{Log-L}$	ikelihoo	d: -1	$.4407 \mathrm{e}{+07}$
No. Observations	s: 4	080400	AIC:		2	$2.881\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		2	$2.881\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	13.9072	0.017	828.625	0.000	13.874	13.940
mu	-0.1600	0.000	-1098.593	0.000	-0.160	-0.160
sigma	-0.0496	0.000	-372.135	0.000	-0.050	-0.049
$num_cascade$	0.1844	0.001	285.322	0.000	0.183	0.186
Omnibus:	1177	030.472	Durbin-W	/atson:	0.	606
Prob(Omnibus	s): 0	.000	Jarque-Be	era (JB)	: 30705	504.664
Skew:	1	.576	Prob(JB)	:	0	.00
Kurtosis:	5	.851	Cond. No).	2	67.

Table B.119: Max Counts Mean Absolute Deviation Capacity

Dep. Variable:	max_	count_ma	ax R-squ	ared:		0.473	
Model:		OLS	Adj. I	R-square	ed:	0.473	
Method:	Leas	st Squares	F-stat	istic:]	$1.216\mathrm{e}{+06}$	
Date:	Fri, 2	5 Feb 202	2 Prob $($	(F-statis	tic):	0.00	
Time:	2	3:50:47	$\mathbf{Log-Li}$	ikelihoo	d: -1	$.8565\mathrm{e}{+07}$	
No. Observations	s: 4	080400	AIC:		e e	$8.713\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		e U	$8.713\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Ζ	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	77.6734	0.046	1698.588	0.000	77.584	77.763	
mu	-0.7117	0.000	-1879.463	0.000	-0.712	-0.711	
\mathbf{sigma}	-0.1977	0.000	-483.321	0.000	-0.199	-0.197	
num_cascade	-0.4396	0.002	-214.948	0.000	-0.444	-0.436	
Omnibus:	126	051.266	Durbin-W	atson:	0.	475	
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 12272	23.732	
Skew:	().387	Prob(JB)	:	0	.00	
Kurtosis:	6 4	2.650	Cond. No		2	67.	

 Table B.120: Max Counts Max Capacity 4

Don Variables		annt ma	D and	anad		0.474		
Dep. Variable:	max_0	count_me	-		,	0.474		
Model:		OLS	•	R-square	ed:	0.474		
Method:	Leas	st Squares	s F-stat	tistic:		$8.045\mathrm{e}{+05}$		
Date:	Fri, 2	Fri, 25 Feb 2022		(F-statis	stic):	0.00		
Time:	23:50:42 Log-Likelihood			d: -	-1.6887e+07			
No. Observations	: 4	080400	AIC:			$3.377\mathrm{e}{+07}$		
Df Residuals:	4	080396	BIC:			$3.377\mathrm{e}{+07}$		
Df Model:		3						
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	57.8406	0.043	1336.468	0.000	57.756	57.925		
mu	-0.4197	0.000	-1539.585	0.000	-0.420	-0.419		
\mathbf{sigma}	-0.1160	0.000	-426.368	0.000	-0.116	-0.115		
$num_cascade$	-1.2136	0.002	-776.957	0.000	-1.217	-1.211		
Omnibus:	731194.199		Durbin-W	atson:	0.293			
Prob(Omnibu	s): 0.000		Jarque-Bera (JB):		1547	731.005		
Skew:	1.062		Prob(JB):		0.00			
Kurtosis:	5	.143	Cond. No.		2	267.		

 Table B.121: Max Counts Mean Capacity 4

Dep. Variable:	max_c	$\operatorname{ount_med}$	lian \mathbf{R} -s \mathbf{q}	uared:		0.407	
Model:		OLS	Adj.	R-squar	ed:	0.407	
Method:	Leas	st Squares	$\mathbf{F} extsf{-sta}$	F-statistic:)5
Date:	Fri, 25 Feb 2022		2 Prob	(F-stati	istic):	0.00	
Time:	23:50:44		Log-	Likelihoo	od:	-1.7204e+	07
No. Observations:	4	080400	AIC	1		3.441e + 0)7
Df Residuals:	4	080396	BIC:			3.441e + 0)7
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	55.0846	0.048	1148.564	0.000	54.991	55.179	
mu	-0.3575	0.000	-1192.133	0.000	-0.358	-0.357	
sigma	-0.0934	0.000	-329.362	0.000	-0.094	-0.093	
num_cascade	-1.4842	0.002	-872.683	0.000	-1.488	-1.481	
Omnibus:	1099	767.957	Durbin-W	Vatson:	0).373	
Prob(Omnibus	s): 0	.000	Jarque-Be	era (JB):	2873	593.055	
Skew:	1	.465	Prob(JB)	:	(0.00	
Kurtosis:	5	.884	Cond. No).	-	267.	

 Table B.122: Max Counts Median Capacity 4

Dep. Variable:	$\max_{}$	_count_st	d R-squ a	ared:		0.282	
Model:		OLS	Adj. R	k-squaree	d:	0.282	
Method:	Leas	st Squares	F-stati	stic:	4	$4.571\mathrm{e}{+05}$	
Date:	Fri, 2	25 Feb 202	2 Prob (F-statist	cic):	0.00	
Time:	2	3:50:45	Log-Li	kelihood	-1.	4782e + 07	
No. Observation	as: 4	080400	AIC:		2	$.956\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$.956\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	15.5223	0.018	851.609	0.000	15.487	15.558	
$\mathbf{m}\mathbf{u}$	-0.1817	0.000	-1148.408	0.000	-0.182	-0.181	
\mathbf{sigma}	-0.0547	0.000	-371.062	0.000	-0.055	-0.054	
num_cascade	0.2327	0.001	313.623	0.000	0.231	0.234	
Omnibus:	9476	579.939	Durbin-W	atson:	0.0	510	
Prob(Omnibu	is): 0	.000	Jarque-Be	ra (JB):	19522	46.606	
Skew:	1	.384	Prob(JB):		0.	0.00	
Kurtosis:	4	.956	Cond. No.	•	20	67.	

 Table B.123: Max Counts Standard Deviation Capacity 4

B.3.8 Time of Max

Dep. Variable:	$\max_{}$	_time_gap	R-squa	ared:		0.343
Model:		OLS	Adj. F	R-square	d:	0.343
Method:	Leas	t Squares	F-stat	istic:	7	$ m 0.091e{+}05$
Date:	Fri, 2	5 Feb 2022	2 Prob (F-statis	tic):	0.00
Time:	23	3:50:56	Log-Li	kelihood	l: -1	$.8626e{+}07$
No. Observations	s: 40	080400	AIC:		3	$.725\mathrm{e}{+07}$
Df Residuals:	40	080396	BIC:		3	$.725\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	40.4393	0.038	1064.509	0.000	40.365	40.514
mu	-0.2723	0.000	-660.756	0.000	-0.273	-0.271
\mathbf{sigma}	0.3478	0.000	757.286	0.000	0.347	0.349
$num_cascade$	1.9322	0.002	925.157	0.000	1.928	1.936
Omnibus:	2550)49.070	Durbin-W	Vatson:	0.	782
Prob(Omnibu	as): 0	.000	Jarque-B	era (JB)	: 3053	53.539
Skew:	-(0.657	Prob(JB)	:	0	.00
Kurtosis:	3	.266	Cond. No	э.	2	67.

 Table B.124:
 Time of Max Range Capacity 4

Dep. Variable:	max_	time_ma	d R-squ	ared:		0.257	
Model:		OLS	Adj. I	R-square	d:	0.257	
Method:	Leas	st Squares	F-stat	istic:	3	$8.905\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 2022	2 Prob $($	(F-statis	tic):	0.00	
Time:	2	3:50:54	$\mathbf{Log-Li}$	ikelihood	d: -1	$.3956\mathrm{e}{+07}$	
No. Observations	s: 4	080400	AIC:		2	$2.791\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$2.791\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	14.5035	0.013	1117.808	0.000	14.478	14.529	
mu	-0.0873	0.000	-674.429	0.000	-0.088	-0.087	
sigma	0.1021	0.000	722.960	0.000	0.102	0.102	
$num_cascade$	0.3411	0.001	507.284	0.000	0.340	0.342	
Omnibus:	6	581.486	Durbin-W	Vatson:	0.9	58	
Prob(Omni	bus):	0.000	Jarque-B	era (JB)	: 6607	.787	
Skew:		-0.098	Prob(JB)	:	0.0	00	
Kurtosis:		2.971	Cond. No	э.	26	7.	

 Table B.125: Time of Max Mean Absolute Deviation Capacity 4

Dep. Variable:	max_	time_ma	x R-squ	ared:		0.358
Model:		OLS	Adj. I	R-square	d:	0.358
Method:	Leas	t Squares	F-stat	istic:	4	$1.270\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 2022	2 Prob $($	(F-statis	tic):	0.00
Time:	23	3:50:55	$\mathbf{Log} ext{-}\mathbf{Li}$	kelihood	1: -1	$.8669e{+}07$
No. Observations	s: 40	080400	AIC:		Ĵ	$8.734\mathrm{e}{+07}$
Df Residuals:	40	080396	BIC:		5	$8.734\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	65.9427	0.039	1675.032	0.000	65.866	66.020
mu	-0.3020	0.000	-723.323	0.000	-0.303	-0.301
\mathbf{sigma}	0.5105	0.000	1074.603	0.000	0.510	0.511
$num_cascade$	0.4990	0.002	236.903	0.000	0.495	0.503
Omnibus:	4851	168.584	Durbin-W	Vatson:	0.	526
Prob(Omnibu	is): 0	.000	Jarque-B	era (JB)	: 6762	68.502
Skew:	-().973	Prob(JB)	:	0	.00
Kurtosis:	3	.437	Cond. No).	2	67.

 Table B.126:
 Time of Max Max Capacity 4

Dep. Variable:	$\max_{}$	time_mea	in R-squ	ared:		0.400	
Model:		OLS	Adj. 1	R-square	e d:	. 0.400	
Method:	Leas	t Squares	F-stat	istic:		$7.666\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	23	3:50:50	Log-L	ikelihoo	d:	$1.7336e{+}07$	
No. Observations	: 40	080400	AIC:			$3.467 \mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:			$3.467 \mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	40.6855	0.032	1257.208	0.000	40.622	40.749	
mu	-0.1348	0.000	-492.887	0.000	-0.135	-0.134	
sigma	0.4346	0.000	1373.573	0.000	0.434	0.435	
num_cascade	-0.6950	0.002	-444.646	0.000	-0.698	-0.692	
Omnibus:	290	082.825	Durbin-W	Vatson:	0.	675	
Prob(Omnib	us): (0.000	Jarque-B	era (JB)	: 2970	07.917	
Skew:	(0.209	Prob(JB)	:	0	.00	
Kurtosis:		3.028	Cond. No).	2	67.	

 Table B.127:
 Time of Max Mean Capacity 4

Dep. Variable:	max_ti	me_medi	an R-sq	uared:		0.362	
Model:		OLS	Adj.	R-squar	red:	0.362	
Method:	Leas	t Squares	$\mathbf{F} extsf{-sta}$	F-statistic:			5
Date:	Fri, 25 Feb 2022		2 Prob	(F-stat	istic):	0.00	
Time:	23:50:51		Log-I	Likelihoo	od:	-1.8107e+0)7
No. Observations:	40	080400	AIC:			$3.621 \mathrm{e}{+07}$	7
Df Residuals:	40	080396	BIC:			$3.621e{+}07$	7
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	37.3336	0.040	937.197	0.000	37.256	37.412	
mu	-0.1058	0.000	-322.558	0.000	-0.106	-0.105	
sigma	0.4913	0.000	1346.768	0.000	0.491	0.492	
$num_cascade$	-0.8486	0.002	-453.090	0.000	-0.852	-0.845	
Omnibus:	749	988.236	Durbin-W	Vatson:	0	.914	
$\operatorname{Prob}(\operatorname{Omnib}$	\mathbf{us}): (0.000	Jarque-Bera (JB): 764			91.381	
Skew:	().319	Prob(JB)	:	0	0.00	
Kurtosis:	2 2	2.795	Cond. No).	2	267.	

 Table B.128:
 Time of Max Median Capacity 4

Dep. Variable:	\max	_time_std	l R-squa	ared:		0.264	
Model:		OLS	Adj. I	{- square	d:	: 0.264	
Method:	Leas	st Squares	F-stat:	istic:	3	$.897\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 2022	2 Prob ((F-statis	tic):	0.00	
Time:	23	3:50:53	Log-Li	kelihood	l: -1	$.4353e{+}07$	
No. Observation	s: 4	080400	AIC:		2	$.871\mathrm{e}{+07}$	
Df Residuals:	4	080396	BIC:		2	$.871\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	16.9699	0.014	1195.235	0.000	16.942	16.998	
mu	-0.0981	0.000	-683.158	0.000	-0.098	-0.098	
sigma	0.1113	0.000	701.267	0.000	0.111	0.112	
$num_cascade$	0.4033	0.001	543.096	0.000	0.402	0.405	
Omnibus:	678	893.933	Durbin-V	Vatson:	0.8	897	
$\operatorname{Prob}(\operatorname{Omnib}$	ous):	0.000	Jarque-B	era (JB)	: 7134	7.342	
Skew:	-	0.324	Prob(JB)	:	0.	00	
Kurtosis:	:	3.016	Cond. No).	26	67.	

 Table B.129:
 Time of Max Standard Deviation Capacity 4

B.3.9 Min after Max

Dep. Variable:	min_p	ost_max_	gap R-so	quared:		0.269	
Model:		OLS	\mathbf{Adj}	. R-squa	red:	0.269	
Method:	Lea	st Squares	s F-st	atistic:		$5.107\mathrm{e}+$	05
Date:	Fri, 2	25 Feb 202	22 Pro	Prob (F-statistic):			
Time:	23:51:20		Log	Log-Likelihood:			+07
No. Observations:	4	4080400	AIC	:		3.582e +	07
Df Residuals:	4	4080396	BIC	:		3.582e +	07
Df Model:		3					
	\mathbf{coef}	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	34.0628	0.039	864.432	0.000	33.986	34.140	
mu	-0.3931	0.000	-1208.292	0.000	-0.394	-0.392	
\mathbf{sigma}	-0.0644	0.000	-202.615	0.000	-0.065	-0.064	
$num_cascade$	0.4169	0.002	247.151	0.000	0.414	0.420	
Omnibus:	1155	525.611	Durbin-W	/atson:	0	.730	
Prob(Omnibu	s): 0	.000	Jarque-Be	era (JB)	: 2946	701.786	
Skew:	1	.558	Prob(JB)	:	C	0.00	
Kurtosis:	5	.762	Cond. No).	2	267.	

 Table B.130:
 Min after Max Range Capacity 4

Dep. Variable:	$\min_{\mathbf{p}}$	$ost_max_$	$_{\rm mad}$ R-s	quared:		0.237	7
Model:		OLS	Ad	j. R-squa	ared:	0.237	7
Method:	Lea	ast Square	s F-s	tatistic:		4.121e-	-05
Date:	Fri,	25 Feb 202	22 Pro	22 Prob (F-statistic):			
Time:		23:51:17	Log	g-Likeliho	ood:	-1.3951e	+07
No. Observations:		4080400	AIG	C:		2.790e-	-07
Df Residuals:		4080396	BIG	C:		$2.790\mathrm{e}$	-07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	12.6543	0.015	820.514	0.000	12.624	12.685	
mu	-0.1371	0.000	-1087.075	0.000	-0.137	-0.137	
\mathbf{sigma}	-0.0303	0.000	-258.545	0.000	-0.031	-0.030	
$num_cascade$	0.0828	0.001	144.448	0.000	0.082	0.084	
Omnibus:	1500	022.408	Durbin-W	Vatson:	0.	694	
Prob(Omnibu	s): 0	.000	Jarque-Be	era (JB):	55747	731.310	
Skew:	1	.851	Prob(JB):			.00	
Kurtosis:	7	.369	Cond. No).	2	267.	

Table B.131: Min after Max Mean Absolute Deviation Capacity

Dep. Variable:	min_p	ost_max_	max R-s	quared:		0.409	9
Model:		OLS	Adj	. R-squ	ared:	0.409	9
Method:	Lea	st Square	s \mathbf{F} -s	tatistic:		9.744e-	+05
Date:	Fri,	Fri, 25 Feb 2022		Prob (F-statistic):			
Time:	23:51:18		Log	Log-Likelihood:			+07
No. Observations:		4080400	AIC	C:		3.585e-	+07
Df Residuals:		4080396		C:		3.585e-	+07
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	60.3208	0.040	1523.374	0.000	60.243	60.398	
mu	-0.5350	0.000	-1675.637	0.000	-0.536	-0.534	
\mathbf{sigma}	-0.1287	0.000	-382.207	0.000	-0.129	-0.128	
$num_cascade$	-0.5145	0.002	-292.899	0.000	-0.518	-0.511	
Omnibus:	526	205.783	Durbin-W	Vatson:	0.0	522	
Prob(Omnib	us): (0.000	Jarque-Be	era (JB)	: 78479	96.255	
Skew:	().952	Prob(JB)	:	0.	00	
Kurtosis:	•	3.996	Cond. No).	20	67.	

 Table B.132:
 Min after Max Max Capacity 4

Dep. Variable:	min p	ost max	mean R -	squared		0.4	43	
Model:	P	OLS	-	dj. R-squ		0.443		
Method:	Le	ast Square		F-statistic:			$5.807\mathrm{e}{+}05$	
Date:	Fri,	25 Feb 20	22 Pi	Prob (F-statistic):			00	
Time:		23:51:13	\mathbf{Lc}	og-Likelił	100d:	-1.5966	6e+07	
No. Observations:		4080400	\mathbf{A}	IC:		3.1936	e+07	
Df Residuals:		4080396	B	[C:		3.193e	e+07	
Df Model:		3						
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]		
const	43.3572	0.036	1214.908	0.000	43.287	43.427	-	
mu	-0.2864	0.000	-1317.839	0.000	-0.287	-0.286		
\mathbf{sigma}	-0.0912	0.000	-438.857	0.000	-0.092	-0.091		
num_cascade	-1.1319	0.001	-875.750	0.000	-1.134	-1.129		
Omnibus:	1208	872.097	Durbin-W	Vatson:	0.	345	-	
Prob(Omnibu	s): 0	.000	Jarque-B	era (JB)	: 37513	3751364.540		
Skew:	1	.532	Prob(JB)	:	0	.00		
Kurtosis:	6	.560	Cond. No).	2	67.		

Table B.133: Min after Max Mean Capacity 4

Dep. Variable:	min_po	ost_max_					.377
Model:		OLS		Adj. R-s	quared:	0	.377
Method:	Le	east Squar	es	F -statist	ic:	3.73	$86\mathrm{e}{+}05$
Date:	Fri	$25 \ {\rm Feb} \ 2$	022	Prob (F-	statistic	e): (0.00
Time:		23:51:14		Log-Like	lihood:	-1.64	$07\mathrm{e}{+}07$
No. Observations:		4080400		AIC:		3.28	81e+07
Df Residuals:		4080396				3.28	$81\mathrm{e}{+07}$
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	41.0901	0.040	1016.549	0.000	41.011	41.169	
mu	-0.2282	0.000	-937.884	0.000	-0.229	-0.228	
\mathbf{sigma}	-0.0787	0.000	-352.635	0.000	-0.079	-0.078	
$num_cascade$	-1.3951	0.001	-961.826	0.000	-1.398	-1.392	
Omnibus:	Omnibus: 1651099.514 Durbin-Watson: 0.417						
Prob(Omnibu	s): 0.	.000	Jarque-B	Bera (JB)	: 7618	581.026	
Skew:	1.962 Prob (.			(B): 0.00			
Kurtosis:	8	.423	Cond. N	0.	c 2	267.	

Table B.134: Min after Max Median Capacity 4

Dep. Variable:	min_p	ost_max_	std R-squared:			0.246	
Model:		OLS	Adj.	Adj. R-squared:			
Method:	Lea	st Squares	F-sta	F-statistic:			5
Date:	Fri, 2	25 Feb 202	2 Prob	o (F-stat	istic):	0.00	
Time:	2	23:51:16	Log-	Likeliho	od:	-1.4371e+	07
No. Observations:	4	080400	AIC	:		$2.874e{+}0$)7
Df Residuals:	4	4080396		:		$2.874\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
\mathbf{const}	14.1015	0.017	834.170	0.000	14.068	14.135	
mu	-0.1557	0.000	-1124.288	0.000	-0.156	-0.155	
\mathbf{sigma}	-0.0324	0.000	-246.822	0.000	-0.033	-0.032	
num_cascade	0.1171	0.001	174.506	0.000	0.116	0.118	
Omnibus:	1323213.367		Durbin-Watson:		0.709		
Prob(Omnibu	s): 0.000		Jarque-Bera (JB):		3995900.650		
Skew:	1.705		Prob(JB):		0.00		
Kurtosis:	6	.445	Cond. No	267.			

Table B.135: Min after Max Standard Deviation Capacity

B.3.10 Variance in Counts

Dep. Variable:	var_o	count_gaj	p R-squ	R-squared:			
Model:		OLS		R-square	ed:	0.159	
Method:	Least Squares		F-stat	istic:	2	$2.242\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	23	3:51:12	$\mathbf{Log}\text{-}\mathbf{L}$	ikelihoo	d: -2	$9291\mathrm{e}{+07}$	
No. Observation	ns: 40	080400	AIC:		5	$.858\mathrm{e}{+07}$	
Df Residuals:	40)80396	BIC:		5	$.858\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	404.0840	0.662	609.944	0.000	402.786	405.382	
mu	-4.1803	0.005	-815.444	0.000	-4.190	-4.170	
sigma	-2.1127	0.005	-387.790	0.000	-2.123	-2.102	
num_cascade	3.7112	0.028	134.673	0.000	3.657	3.765	
Omnibus:	26492	53.981	Durbin-W	/atson:	0	.864	
Prob(Omnibu	us): 0.0	000	Jarque-Bera (JB):		: 28630	731.817	
Skew:	3.0)90	Prob(JB)	:	(0.00	
Kurtosis:	14.	411	Cond. No).	2	267.	

 Table B.136:
 Variance in Counts Range Capacity 4

Dep. Variable:	var_c	count_ma	d R-squ	ared:		0.146	
Model:		OLS	Adj. 1	R-square	ed:	0.146	
Method:	Least Squares		F-stat	istic:	2	$.056\mathrm{e}{+}05$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	2	3:51:09	$\operatorname{Log-L}$	ikelihoo	d: -2.	$4567\mathrm{e}{+07}$	
No. Observation	ns: 4	080400	AIC:		4	$.913e{+}07$	
Df Residuals:	4	080396	BIC:		4	$.913e{+}07$	
Df Model:		3					
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	130.5630	0.224	581.728	0.000	130.123	131.003	
mu	-1.2540	0.002	-776.617	0.000	-1.257	-1.251	
\mathbf{sigma}	-0.6511	0.002	-375.953	0.000	-0.654	-0.648	
$num_cascade$	0.3990	0.008	50.792	0.000	0.384	0.414	
Omnibus:	3090826.499		Durbin-Watson:		0.858		
Prob(Omnibu	is): 0.000		Jarque-Bera (JB):		: 57528	545.565	
Skew:	3.592		Prob(JB):		0	.00	
Kurtosis:	19	.934	Cond. No	Cond. No.		267.	

 Table B.137: Variance in Counts Mean Absolute Deviation Capacity 4

Dep. Variable:	var_c	ount_ma	x R-squ	ared:		0.189	
Model:		OLS	Adj. 1	R-square	ed:	0.189	
Method:	Least Squares		F-stat	istic:	2	$2.902\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00	
Time:	23	3:51:11	Log-L	ikelihoo	d: -2	$.9280e{+}07$	
No. Observation	ns: 40)80400	AIC:		5	$.856\mathrm{e}{+07}$	
Df Residuals:	40)80396	BIC:		5	$.856\mathrm{e}{+07}$	
Df Model:		3					
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	491.4161	0.657	748.086	0.000	490.129	492.704	
mu	-4.6759	0.005	-921.196	0.000	-4.686	-4.666	
sigma	-2.3604	0.005	-431.491	0.000	-2.371	-2.350	
num_cascade	0.8102	0.028	29.364	0.000	0.756	0.864	
Omnibus:	2535958.142		Durbin-Watson:		0	0.839	
Prob(Omnibu	as): 0.0	000	Jarque-Bera (JB):		: 25033	310.289	
Skew:	2.9	946	Prob(JB)	:	C	0.00	
Kurtosis:	13.	607	Cond. No).	2	267.	

 Table B.138:
 Variance in Counts Max Capacity 4

Dep. Variable:	var_co	ount_mea	an R-squared :			0.222
Model:		OLS	Adj.	R-squar	e d:	0.222
Method:	Leas	Least Squares		tistic:		$3.268\mathrm{e}{+05}$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	23	3:51:05	Log-I	ikelihoo	d: -	$2.5252e{+}07$
No. Observation	us: 40	080400	AIC:			$5.050\mathrm{e}{+07}$
Df Residuals:	40	080396	BIC:			$5.050\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025	0.975]
const	246.0784	0.351	701.850	0.000	245.391	246.766
mu	-1.7374	0.002	-955.487	0.000	-1.741	-1.734
sigma	-0.9089	0.002	-419.026	0.000	-0.913	-0.905
num_cascade	-4.7433	0.012	-390.394	0.000	-4.767	-4.719
Omnibus:	4031959.224		Durbin-Watson:		0.723	
Prob(Omnibus	s): 0.000		Jarque-Bera (JB):		266027967.358	
Skew:	4.831		Prob(JB):			0.00
Kurtosis:	41.3	358	Cond. No			267.

 Table B.139:
 Variance in Counts Mean Capacity 4

Dep. Variable:	var_co	unt_medi	ian R-squared :			0.156	
Model:		OLS	Adj. R-square		red:	0.156	
Method:	Leas	t Squares	F-sta	F-statistic:		$1.334\mathrm{e}{+05}$	
Date:	Fri, 2	5 Feb 202	2 Prob	(F-stat	istic):	0.00	
Time:	23	3:51:07	Log-	Likeliho	od:	-2.5370e + 07	
No. Observations	: 40	080400	AIC			$5.074\mathrm{e}{+07}$	
Df Residuals:	40	080396	BIC:			$5.074\mathrm{e}{+07}$	
Df Model:		3					
	\mathbf{coef}	std err	\mathbf{Z}	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]	
const	203.5536	0.400	509.129	0.000	202.770	204.337	
mu	-1.1356	0.002	-617.995	0.000	-1.139	-1.132	
sigma	-0.6194	0.002	-273.384	0.000	-0.624	-0.615	
$num_cascade$	-6.4245	0.014	-463.501	0.000	-6.452	-6.397	
Omnibus:	5583841.535		Durbin-Watson:		0.784		
Prob(Omnibus)): 0.000		Jarque-Bera (JB):		14345	96063.767	
Skew:	8.025		Prob(JB):		0.00		
Kurtosis:	93.4	45 C	Cond. No.			267.	

 Table B.140:
 Variance in Counts Median Capacity 4

Dep. Variable:	var_	$\operatorname{count_ste}$	d R-squ	ared:		0.150
Model:		OLS		R-square	ed:	0.150
Method:	Least Squares		F-stat	istic:	2	$.116\mathrm{e}{+}05$
Date:	Fri, 2	5 Feb 202	2 Prob	(F-statis	stic):	0.00
Time:	2	3:51:08	$\operatorname{Log-L}$	ikelihoo	d: -2	$.5194\mathrm{e}{+07}$
No. Observation	ns: 4	080400	AIC:		5	$.039\mathrm{e}{+07}$
Df Residuals:	4	080396	BIC:		5	$.039\mathrm{e}{+07}$
Df Model:		3				
	coef	std err	Z	$\mathbf{P} > \mathbf{z} $	[0.025]	0.975]
const	150.8106	0.256	588.836	0.000	150.309	151.313
mu	-1.4824	0.002	-789.721	0.000	-1.486	-1.479
sigma	-0.7670	0.002	-379.370	0.000	-0.771	-0.763
$num_cascade$	0.7696	0.010	79.823	0.000	0.751	0.789
Omnibus:	2881259.717		Durbin-Watson:		0.856	
Prob(Omnibu	us): 0.000		Jarque-Bera (JB):		: 41093	8818.883
Skew:	3.350		Prob(JB):		(0.00
Kurtosis:	17	.029	Cond. No).	2 2	267.

 Table B.141: Variance in Counts Capacity 4