Wikimedia Foundation v. NSA No. 15-cv-0062-TSE (D. Md.)

Plaintiff's Exhibit 2

IN THE UNITED STATES DISTRICT COURT FOR THE DISTRICT OF MARYLAND

WIKIMEDIA FOUNDATION,

Plaintiff,

V.

NATIONAL SECURITY AGENCY / CENTRAL SECURITY SERVICE, et al.,

Defendants.

No. 1:15-cv-00662-TSE

REPLY DECLARATION OF JONATHON PENNEY

TABLE OF CONTENTS

I.	INTRODUCTION	. 1
II.	Dr. Salzberg's Analysis is Flawed	. 1
III.	RESPONSES TO DR. SALZBERG'S SIX METHODOLOGICAL CRITIQUES	18

I. Introduction

- 1. My name is Jonathon Penney. I have been asked by the plaintiff's counsel in *Wikimedia Foundation v. National Security Agency*, No. 1:15-cv-00662-TSE (D. Md.), to provide this reply declaration to address the Defendants' reply to the Plaintiff's brief and to my declaration, both of which were dated December 18, 2019. Results of my additional analysis in support of this reply declaration are included herein in the Appendix.
- 2. My qualifications and expertise are discussed in detail in my opening Declaration ("Declaration"). *See* ECF No. 168-02. Unless otherwise stated, I have personal knowledge of the facts herein.

II. DR. SALZBERG'S ANALYSIS IS FLAWED

- 3. In support of their Reply motion, Defendants submit the Declaration of Dr. Alan Salzberg ("Salzberg Declaration"). *See* ECF No. 178-3. Dr. Salzberg's analysis misunderstands my interrupted time series (ITS) design and study in fundamental ways and ignores relevant literature on methodological best practices for ITS studies. Furthermore, in critiquing my study, the Salzberg Declaration relies primarily on a visual inspection of data, which can often be misleading, ¹ rather than formal testing mechanisms that can be verified. Salzberg's reliance on a visual inspection of the data causes him to formulate misguided critiques and conclusions as to my study's reliability and validity. In actuality, my methodology, method of analysis, and regression model is superior to any alternatives he suggests.
- 4. **First**, Salzberg's use of disaggregated line plots (see ¶¶ 12-14 and Figure 1 of the Salzberg Declaration) to analyze the Wikipedia page view data is an inferior method of analysis

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¹ GENE S. FISCH, *EVALUATING DATA FROM BEHAVIORAL ANALYSIS: VISUAL INSPECTION OR STATISTICAL MODELS?* 54 Behavioural Processes 137, 137 (2001) (quoting Howard Wainer: "A graph is nothing but a visual metaphor. To be truly evocative, it must correspond closely to the phenomena it depicts... If a graphic depiction of data does not faithfully follow this notion it is almost sure to be misleading.").

for ITS studies, as compared to the segmented linear regression trend analysis of aggregated data that I used. Dr. Salzberg's approach ignores relevant literature on methodological best practices. Indeed, the recommended method of analysis for ITS design studies is segmented linear regression analysis, which I employed in my study, as it allows researchers to: (1) control for prior trends in the data; (2) measure the dynamics of change in response to an intervention; (3) tolerate fewer time points than alternative methods; (4) adjust for serial correlation in the data; and (4) apply these methods to aggregate level data.² By contrast, Salzberg's disaggregated line-plots method offers none of these strengths or advantages and is neither recommended nor discussed in relevant literature.

5. **Second**, Salzberg's use of disaggregated line plots adds "noise," both visual and statistical, which masks actual overall trends in the data best understood through analysis of aggregated monthly page view data. Consistent with my approach, a majority of ITS design studies use aggregated data.³ This is to reduce or remove noise in the data and to allow for more

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² The leading peer reviewed works on ITS design, methodology, and analysis recommends segmented linear regression analysis over several alternatives methods and models, including generalized estimating equations (GEE) method and autoregressive integrated moving average (ARIMA) modeling. FANG ZHANG, A.K. WAGNER, ET AL., METHODS FOR ESTIMATING CONFIDENCE INTERVALS IN INTERRUPTED TIME SERIES ANALYSES OF HEALTH INTERVENTIONS, 62:2 J. Clinical Epidemiology 143, 143-144 (2009) (discussing the advantages of segmented linear regression analysis for ITS designs compared to alternatives); A.K. WAGNER ET AL., SEGMENTED REGRESSION ANALYSIS OF AN INTERRUPTED TIME SERIES IN MEDICATION USE RESEARCH, 27 J. Clinical Pharmacy & Therapeutics 299, 299, 208 (2002) (describing segmented linear regression analysis as a "powerful statistical method or estimating intervention effects" in ITS studies, and describing "strengths"); MYLENE LAGARDE, HOW TO DO (OR NOT TO DO) ... ASSESSING THE IMPACT OF A POLICY CHANGE WITH ROUTINE LONGITUDINAL DATA, 27:1 Health Policy and Planning 76, 79 (2012) (noting this method "controls for secular trends and can also adjust for potential serial correlation of the data"); ROBERT B. PENFOLD & FANG ZHANG, USE OF INTERRUPTED TIME SERIES ANALYSIS IN EVALUATING HEALTH CARE QUALITY IMPROVEMENTS, 13:6 Acad. Pediatrics S38 (2013) (discussing the advantages and limitations of employing time series analysis to understand and explore the impact of health policy changes).

³ Wagner (2002), *id.*, at 308 ("Segmented regression typically aggregates individual-level data by time point" and noting a leading ITS study where the "unit of analysis" was a monthly aggregated data, as used in this study); JANDOC, ET AL., *INTERRUPTED TIME SERIES ANALYSIS IN DRUG UTILIZATION RESEARCH IS INCREASING: SYSTEMATIC REVIEW AND RECOMMENDATIONS*, 68 J. Clinical Epidemiology 950, 950 (2015) ("Interrupted time series methods use aggregate data collected over equally spaced intervals before and

sophisticated statistical tests and analysis. ⁴ Salzberg departs from this approach, which is standard in a majority of ITS studies, leading him to incorrect inferences and conclusions in his analysis. For example, Figure 1 of the Salzberg Declaration distorts and hides important trends by plotting individual line plots for the 48 Terrorism articles. Here, line plots for a majority of the 48 Articles cannot be seen as they have page views too small to be visualized with the large page view scale (0 to 600,000 page views) used on the vertical axis of the graph:

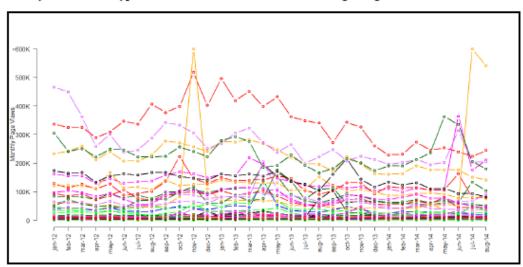


Figure 1: Individual Page Views for Each of the Articles Within the Terror 48, Which The Penney Declaration Hypothesized Show an Immediate Decline Beginning in June 2013

6. Salzberg's Figure 1 creates a false impression there are no patterns or trends for overall page views over 32 months. But those trends are easily visible when individual article page views are analyzed as aggregated monthly page views as visualized in **Figure 1a** below. This

3

after an intervention, with the key assumption that data trends before the intervention can be extrapolated to predict trends had the intervention not occurred"); EMMA BEARD, *USING TIME-SERIES ANALYSIS TO EXAMINE THE EFFECTS OF ADDING OR REMOVING COMPONENTS OF DIGITAL BEHAVIOURAL INTERVENTIONS AND ASSOCIATIONS BETWEEN OUTCOMES AND PATTERNS OF USAGE*, Centre for Behaviour Change (CBC) Conference, University College of London 15 (2017), https://www.ucl.ac.uk/behaviour-change/events/presentations-17/beard.pdf (noting that a "[m]ajority of studies use aggregated data". She also specifically notes that linear regression may be used for "interrupted time series design" if autocorrelation is controlled).

⁴ BEARD, *id.*, at 15 (noting that a "[m]ajority of studies use aggregated data" as this "removes noise and allows for more sophisticated tests which require continuous or rate type data").

figure plots the median aggregated page views for the 48 Terrorism Articles with trend lines included to understand the shift in trend.

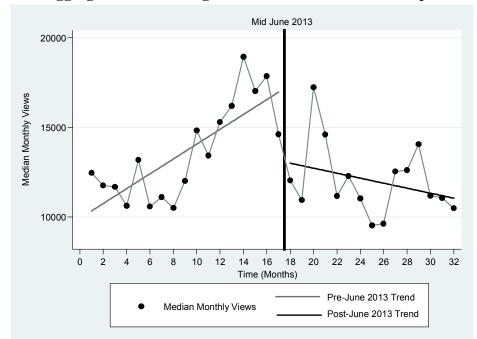
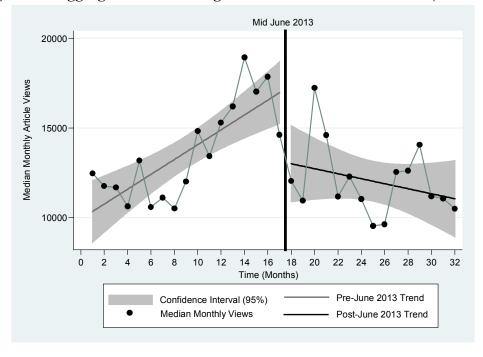


Figure 1a: Aggregated Median Page Views for 48 Terrorism Wikipedia Articles





7. Figure 1b visualizes the same data with pre/post June 2013 trend lines and

confidence intervals (the gray shaded area), and demonstrates that the trend change before and after June 2013 was statistically significant, as there is no overlap of confidence intervals during these two periods. Specifically, this visualization of the data demonstrates a statistically significant drop in June 2013 and reduction in overall monthly page views. This is a far clearer visualization, with clear trends, compared to Salzberg's Figure 1, which masks these trends in the "noise" of 48 disaggregated line plots.

8. Figures 5 and 6 are of the Salzberg Declaration are similarly distorted. These figures present line-plots for the 48 Terror Articles, 47 Terror Articles, and 31 High Privacy Articles together. For example, Figure 5 visualizes a line plot for the average monthly page views for those three article sets:

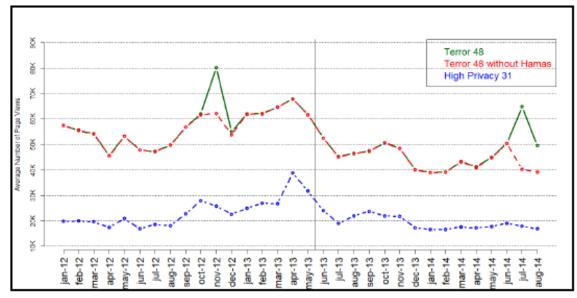
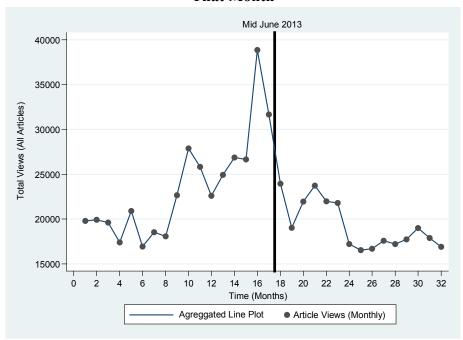


Figure 5: Average Page Views Show a Peak in April 2013 or Before

9. Again, by presenting the data associated with these three different sets of articles on the same graph with the same scale on the vertical axis (10,000 to 90,000 average page views), the Figure distort the presentation of the data, creating a false impression that both the 47 Terror Articles and the 31 articles with more privacy sensitive ratings ("31 Higher Privacy Articles") have

a flat trend over the course of the 32 months. These distortions are easy to visualize when the average monthly page views for the 31 Higher Privacy Articles are plotted and presented with an appropriate scale as in **Figures 2a** and **2b** below.

Figure 2a: Average Monthly Page Views for the 31 Higher Privacy Articles Plotted Alone Show Increase Until June 2013 And Then A Drop-Off After That Month



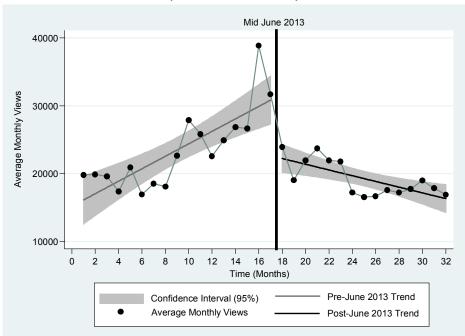


Figure 2b: Average Monthly Views for the 31 Higher Privacy Articles Plotted Alone Show Increase Until June 2013 And Then A Sharp Drop-Off (With Trend Lines)

- 10. In **Figure 2a** above, the average monthly page views for the 31 Higher Privacy Articles show a clear trend and not the flattened pattern reflected in Figure 5 of the Salzberg Declaration. With an appropriate scale on the vertical axis, page views increase until mid-June 2013 and declined thereafter. This point is even clearer in **Figure 2b**, which plots the very same data but adds trend lines and confidence intervals for clarity.
- 11. **Third**, Salzberg focuses his analysis on cherry-picked individual articles that obscure and mislead about actual trends in the data. For example, Figure 2 of the Salzberg Declaration visualizes monthly page view line-plots for four articles: Pakistan, Iran, Nigeria, and Afghanistan:

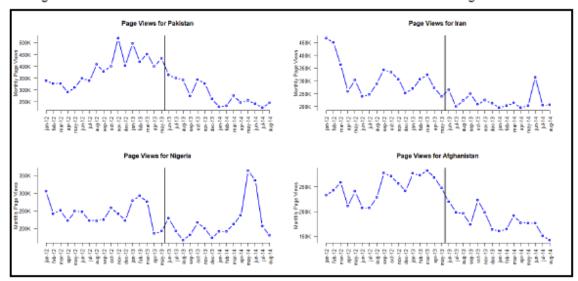


Figure 2: Individual Articles show no Association of June 2013 with a Decline in Page Views

have among the lowest privacy-sensitivity scores among all articles in the set (*see* Table 12 of my Declaration). That is, these articles raised few privacy concerns for survey participants. As discussed in my opening declaration, 415 independent Internet users participated in a survey in which they provided feedback on how keywords associated with each of the 48 Terrorism Articles may raise privacy-related concerns ("Privacy Evaluation Survey"). In the Privacy Evaluation Survey, the combined average privacy-sensitivity rating for all 48 Terror Articles was 2.15 and the median was 2.07. The articles that Salzberg cherry-picked fell far below that mean and median: Pakistan (1.82), Iran (1.85); Nigeria (1.71); Afghanistan (1.83). Since the hypothesis that I tested in my study concerns a *privacy*-based chilling effects theory 6—i.e., that Wikipedia users avoided privacy-sensitive Wikipedia articles due to awareness of NSA Upstream Surveillance—it is inappropriate to rely on trends for these four articles, which fell far below the mean and median privacy-sensitive rating. As such, to the extent Salzberg isolates and relies on these four articles to

⁵ See ¶¶ 32-33 of my Declaration dated December 18, 2018.

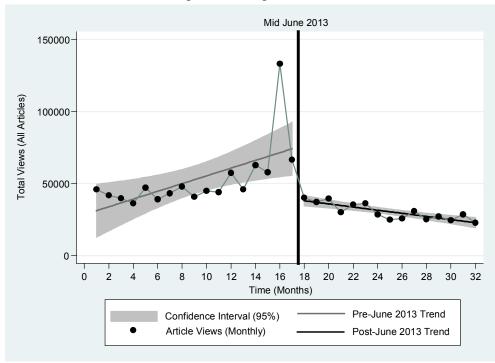
⁶ See ¶¶12-21 of my Declaration dated December 18, 2018.

reject a chilling effects hypothesis (*see* paragraph 16 of the Salzberg Declaration), his analysis is misleading, unreliable, and masks actual trends found in my study.

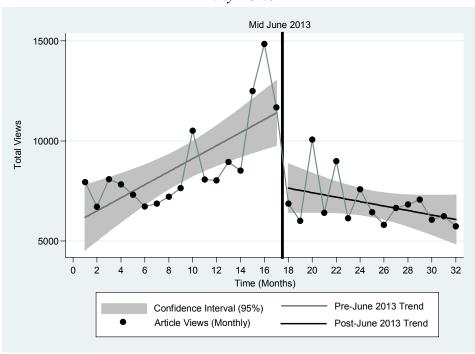
13. **Fourth**, the Salzberg Declaration focuses on disaggregated line-plots that mask aggregated data trends or less privacy-sensitive or privacy-concerning articles like the four articles noted above (Pakistan, Iran, Nigeria, and Afghanistan). This approach is inappropriate given my study tests a chilling effects hypothesis based on a privacy theory. Moreover, Salzberg's approach leads to a flawed analyses and conclusions. In fact, the page views for the four articles (among the 48 Terrorism Articles) with the very highest privacy-sensitivity scores according to the Privacy Evaluation Survey—improvised explosive device (2.86), dirty bomb (2.81), car bomb (2.81), and ammonium nitrate (2.61)—are entirely consistent with a chilling effects hypothesis in June 2013. **Figure 3a** depicts monthly page views for each of these most privacy-sensitive articles. Each figure demonstrates page view trends consistent with a chilling effects hypothesis: a monthly increase in page views leading up to June 2013, an abrupt statistically significant decline and subsequent change in trend to a monthly decrease in page views.

Figure 3a: Page Views For The Four Most Privacy-Sensitive Articles Are Consistent With A Chilling Effects Hypothesis in June 2013

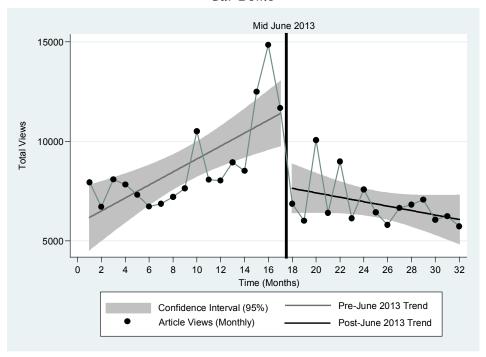
Improvised Explosive Device



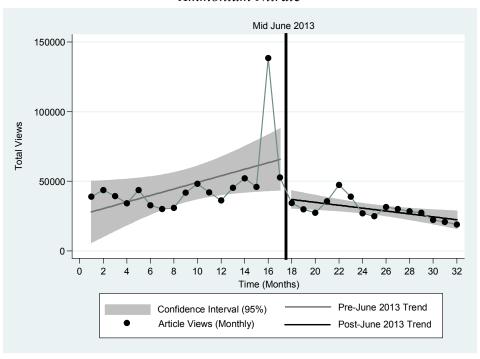
Dirty Bomb







Ammonium Nitrate



14. Salzberg claims that the "ammonium nitrate" article is an outlier in its number of page views in April 2013.⁷ Even assuming this is correct, if the article's page views for that month are normalized,⁸ the overall trend for the ammonium nitrate article remains consistent with a chilling effect hypothesis. **Figure 3b** provides the ammonium nitrate article's normalized page views over 32 months, which are consistent with a June 2013 chilling effects hypothesis: increasing monthly articles views in the months leading up to June 2013, and then an abrupt statistically significant decline in June and a subsequent monthly reduction in views:

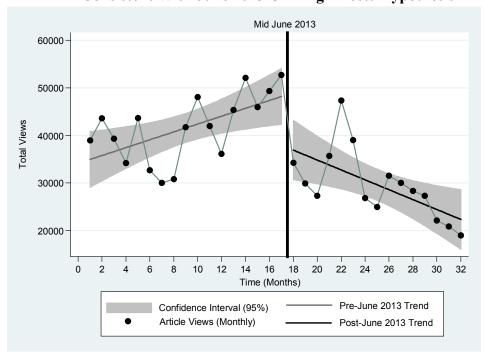


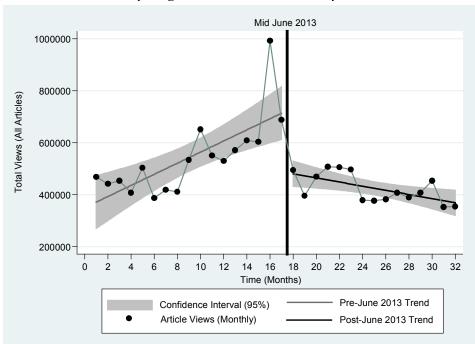
Figure 3b: Page Views for Normalized Ammonium Nitrate Article Are Consistent With June 2013 Chilling Effects Hypothesis

⁷ See ¶ 60 of the Salzberg Declaration.

⁸ I replaced the outlier value for the article in April 2013 (138363) with an average of the total page views for the article (49316) in the two adjacent months (May and March 2013). Correcting, modifying, or deleting an outlier value or observation in a data set is consistent with best-practices in dealing with outliers: HERMAN AGUINIS, RYAN K. GOTTFREDSON & HARRY JOO, *BEST-PRACTICE RECOMMENDATIONS FOR DEFINING, IDENTIFYING, AND HANDLING OUTLIERS*, Organizational Res. Methods 8, 20–23 (2014), http://orm.sagepub.com/content/early/2013/01/11/1094428112470848.abstract ("Once error outliers have been identified, the correct procedure is to either adjust the data points to their correct values or remove such observations from the dataset").

15. Furthermore, the aggregate total monthly page views, average monthly page views, and median monthly page views for the 23 most privacy-sensitive articles among the set of 48 Terrorism Articles in the study⁹ are also consistent with a chilling effect hypothesis in June 2013, when measured over a 32-month period. **Figure 4** visualizes monthly median page views for these 23 most privacy sensitive Wikipedia articles:

Figure 4: Total Monthly Page Views, Average Monthly Page Views, and Median Monthly Page Views for 23 Most Privacy-Sensitive Wikipedia Articles Over 32 Months Are All Consistent With A Chilling Effects Hypothesis



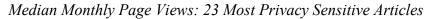
Raw Total Monthly Page Views: 23 Most Privacy Sensitive Articles

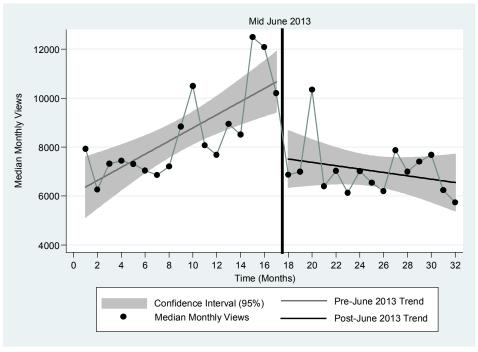
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⁹ This set of the 23 Most Privacy-Sensitive Article includes all articles in the 48 Terrorism Article group with a combined average privacy-sensitivity score greater than the median of those combined scores (2.07). This group includes: improvised explosive device (2.86), dirty bomb (2.81), car bomb (2.81), ammonium nitrate (2.61), biological weapon (2.60), chemical weapon (2.51), suicide attack (2.50), suicide bomber (2.44), Nuclear Enrichment (2.39), environmental terrorism (2.39), eco terrorism (2.39), weapons grade (2.39), jihad (2.35), Al Qaeda (2.34), terrorism (2.30), conventional weapon (2.27), Taliban (2.22), AL Qaeda in the Arabian Peninsula (2.17), Al Qaeda in the Islamic Maghreb (2.17), terror (2.15), Abu Sayyaf (2.14), Tehrik-i-Taliban Pakistan (2.12), and attack (2.08).

Mid June 2013 50000-40000 Average Monthly Views 30000 20000 10000 10 12 14 16 28 Time (Months) Pre-June 2013 Trend Confidence Interval (95%) Average Monthly View Post-June 2013 Trend

Average Monthly Page Views: 23 Most Privacy Sensitive Articles





16. Here, in each graph set out in **Figure 4**, the total raw, average, and median monthly page views for these 23 articles increase in the time period leading up to June 2013. They also

demonstrate a statistically significant decline in June 2013, as well as a statistically significant trend reversal, with monthly page views declining after June 2013. Again, these findings are entirely consistent with a chilling effect hypothesis.

- 17. In the end, these results—focused on the most privacy-sensitive articles, analyzed both on an individual disaggregated analysis and aggregate monthly analysis—are entirely consistent with a chilling effect hypothesis. By ignoring the privacy theory upon which the chilling effect hypothesis is based, the Salzberg Declaration is deeply flawed.
- 18. **Fifth,** one of Salzberg's primary critiques of my analysis rests on a false premise: that my study "assumes a single peak in May 2013." This premise is false because my study makes no such assumption. My study hypothesizes a surveillance chilling effect in June 2013. Consistent with other ITS design studies, my study analyzes an outcome variable measured at consistent intervals (monthly privacy-sensitive Wikipedia article view data) to test that hypothesis over 32 months, by examining for statistically significant changes in level and trend in that data both before and after June 2013.
- 19. **Sixth,** Salzberg claims that my study's model can be altered to "prove" an April 2013 peak or earlier peak (based on a theory that the Boston Marathon bombings caused the page view trend reversal). However, he cites no cross-validation analysis to compare models and results to support his claim. ¹⁰ Cross-validation analysis is an established technique for understanding whether the results of a statistical test are robust i.e., if we leave out datapoints at random from our dataset, do the results still hold? To answer that question and disprove Salzberg's theory, I

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¹⁰ LUKE JOHN KEELE, SEMIPARAMETRIC REGRESSION FOR THE SOCIAL SCIENCES 86 (Wiley & Sons, 2008) (describing "cross-validation" as a "general technique for assessing model fit based on resampling that can be applied to most statistical models").

conducted a "leave one out" cross-validation analysis¹¹ on both the 23 Most Privacy-Sensitive Wikipedia Articles set, as well as the larger 47 Terrorism Article set (the 48 Terrorism Articles without the Hamas article) to compare different statistical models based on a March, April, May, or June 2013 intervention effect. For comprehensive analysis, I used three data sets for each of these article sets—raw total page views, average monthly page views, and median monthly page views. Furthermore, for the 47 Terrorism Article Set, I excluded the "fundamentalism" article, making it a set of 46 total articles. (Salzberg noted that the "fundamentalism" article had too similar values to the "recruitment" article in the broader 48 Article set, so I have excluded it from this supplemental analysis. (Salzberg Decl. ¶ 7.)) I also performed the analysis both including and excluding the "ammonium nitrate" and "jihad" articles from the sets (Salzberg claims these two articles have outlier values).

- 20. The results of this cross-validation analysis show that for the 23 Article set of the Most Privacy-Sensitive Wikipedia articles, a statistical model based on a June 2013 intervention effect was superior to models based on March, April, and May 2013 interventions *in every single data set analyzed* (raw total monthly page views, average monthly page views, median monthly page views). That is, a June 2013 statistical model resulted in fewer estimation errors (lower room mean square errors (RMSE) and mean absolute errors (MAE)) than the other models. These results held even when the "ammonium nitrate" and "jihad" articles were removed from for analysis.
 - 21. For the 46 Terrorism Article Set, a statistical model based on a June 2013

¹¹ *Id.* at 8 (describing "leave one out" cross validation as "probably the most commonly used method" as it "works well with most any sample size"; also that with "leave-one-out cross-validation, one observation is randomly selected and then omitted from the data set. The analyst then fits one of the possible models to this slightly truncated data set and calculates measure of fit. Next, a new data point is dropped, and the measure of fit is calculated again. This process is repeated as each of the data points is removed from the data set. The cross validation score is the averaged measure of model fit and can be used to compare different model specifications.")

intervention effect was also superior to models based on March, April, and May interventions for both the raw monthly page views set and the average monthly page views data set. These results held even when the "ammonium nitrate" and "jihad" articles were removed from for analysis. For the median monthly page view set, a June 2013 model was also superior to models based on both April and March 2013 interventions, but not May, where the RMSE and MAE scores for both models were very close (only a 2.5% difference in the MAE and 5% difference in the RMSE scores). These results all held or without "ammonium nitrate" and "jihad" in the sets.

- 22. In short, these results demonstrate the strength and robustness of my June 2013 model and its findings: it proved superior to comparable models in 46 of 48 total tests, and even in those two remaining tests, the difference in results were minimal. Moreover, when focused on the most privacy-sensitive Wikipedia articles, whether including or excluding the "jihad" and "ammonium nitrate" articles that Salzberg claims were outliers due to the Boston Marathon Bombing-- my model was a better "fit" to the data than the alternative models that Salzberg proposes based on earlier interventions in every single data set and scenario.
- 23. **Seventh,** Salzberg's comparative analysis of recent page view data is fundamentally undermined by the fact that Wikimedia's "page view" definition has changed over time. (*See* Salzberg Decl. ¶ 27-32.) Wikimedia has publicly published explanations on recent changes in the page view definition. (*See, e.g.*, Wikimedia Downloads: Analytics Datasets, https://dumps.wikimedia.org/other/analytics/; Research:Page View, https://meta.wikimedia.org/wiki/Research:Page_view.) The page view data that Salzberg relies on from July 2015 through November 2018 includes data on *mobile* page views, and therefore is incomparable to the data from the time period that I studied. As I explained in my Declaration, my study "used data for English language article view counts from stats.grok.se, an online portal

that provided access to *non-mobile* Wikipedia article view count data on a daily and monthly basis." (Decl. ¶ 34 (emphasis added); *see id.* at Table 3, 8, 9 (expressly indicating non-mobile data used.) Salzberg provides an example link to the Pageviews tool that he used to gather the more recent data, which shows that he selected all "Platform" types, including mobile. (*See* Salzberg Decl. ¶ 27, n. 17.) The difference between page views with non-mobile vs. mobile data included is often very significant, and therefore Salzberg's "extended data" comparison analysis is deeply flawed at the source and should be ignored. For example, using the "Hamas" example Salzberg offers, the difference between the "All" platforms and the "Desktop" (non-mobile) data for the month of May 2018 is over 100,000 views.

III. RESPONSES TO DR. SALZBERG'S SIX METHODOLOGICAL CRITIQUES

- 24. In his Declaration, Salzberg presents a series of purported critiques regarding my analysis. (Salzberg Decl. ¶¶ 47-66.) I respond to these issues below.
- 25. <u>Salzberg's first critique</u>: Aggregation "masks the differences in the changes over time by article" and was "performed without any analysis of the individual datasets" to determine whether it was the appropriate method. Standard methods for analyzing this kind of "panel data" were ignored. (Salzberg Decl. ¶¶ 48–50.)

26. **My Response:**

(a) As noted earlier, my method of analysis to test the June 2013 surveillance chilling effect hypothesis was an ITS design using aggregated data with segmented regression trend analysis. I chose an ITS design because it is an "ideal design" for assessing the impact of a "population-wide" intervention—like the effects of mass online government surveillance—that "affects the whole population and where randomization or a control group is impossible." ¹² ITS

¹² N. BRUCE BASKERVILLE, ET AL., *IMPACT OF CANADIAN TOBACCO PACKAGING POLICY ON USE OF A TOLL-FREE QUIT-SMOKING LINE: AN INTERRUPTED TIME-SERIES ANALYSIS*, 6(1) CMAJ Open E59, E64 (2016)

design studies have also been commonly used in contexts like this one, to study information systems context (e.g., computing context)¹³ and the impact of media coverage. ¹⁴ Within ITS design studies, use of segmented regression to analyze aggregated data to understand pre/post intervention trends in the data is not only "standard," but the *recommended* method and approach. 15

(b) Second, there is no single determinative method or factor to decide whether an aggregated or disaggregated analysis of data is appropriate. Most ITS design studies use aggregated data, ¹⁶ because such time series designs "examine aggregate effects" and are "strong designs for estimating the effects of instituting uniform, full-coverage programs or the effects of

⁽discussing "interrupted time-series design" as an "ideal design for assessing the effects of a populationwide intervention"; a "robust method for the evaluation of a policy that affects the whole population and where randomization or a control group is impossible"); RICHARD MCCLEAR ET AL., DESIGN AND ANALYSIS OF TIMES SERIES EXPERIMENTS 7, 297 (2017) (describing interrupted time series designs as "the major application of time series data for causal inference" and as a "strong quasi-experimental design... when random assignment was unfeasible"); CHESTER L. BRITT, DAVID J. BORDUA, & GARY KLECK, A REASSESSMENT OF THE D.C. GUN LAW: SOME CAUTIONARY NOTES ON THE USE OF INTERRUPTED TIME SERIES DESIGNS FOR POLICY IMPACT ASSESSMENT, 30 Law & Soc'y Rev. 361, 361 (1996) ("Interrupted time series designs provide one of the most common means for assessing the impact of a change in law or in social policy"); D.T. CAMPBELL, REFORMS AS EXPERIMENTS, 24(4) American Psychologist 409 (1969) (this seminal article by Campbell was among the first to advocate for interrupted time series designs in cases where natural experiments are not possible); WAGNER ET AL., supra note 1, at 308 (describing ITS designs as the "strongest, quasi-experimental designs" to estimate intervention effects in "non randomized settings").

¹³ See e.g., S. ASGARI & NUNES BAPTISTA, EXPERIMENTAL AND QUASI-EXPERIMENTAL RESEARCH IN INFORMATION SYSTEMS, IADIS International Workshop Information Systems Research Trends: approaches and methodologies (ISRTAM 2011), 20-26 July (noting ITS designs have been "used often in the field of [Information Systems]").

¹⁴ See e.g., Melanie A Wakefield, Barbara Loken, & Robert C Hornik, Use of Mass Media CAMPAIGNS TO CHANGE HEALTH BEHAVIOR, 376 The Lancet 1261, 1262-1263, (2010) (discussing interrupted time series analyses studies in the health context); RANDY ELDER ET AL., EFFECTIVENESS OF MASS MEDIA CAMPAIGNS FOR REDUCING DRINKING AND DRIVING AND ALCOHOL-INVOLVED CRASHES, 27(1) Am. J. Prev. Med. 57 (2004) (ROBERTO GRILLI ET AL., MASS MEDIA INTERVENTIONS: EFFECTS ON HEALTH SERVICES UTILIZATION, 1 Cochrane Database of Systematic Reviews 1, 1 (2002) (providing a comprehensive review of research studying the impact of media coverage on health service use— and noting that among the "twenty studies" reviewed in the work, all used interrupted time series designs). ¹⁵ See works cited at *supra* note 2 and accompanying text.

¹⁶ See also works cited at *supra* note 3 and accompanying text.

¹⁷ JEFFREY M. WOOLDRIDGE, INTRODUCTORY ECONOMETRICS A MODERN APPROACH 15 (5th ed., 2012) ("...time series data are often used to look at aggregate effects. An example of a time series data set on unemployment rates and minimum wages...").

making changes in such programs." NSA surveillance, including Upstream surveillance, was "uniform" and "full coverage," within the meaning of this guidance. It also has aggregate effects, as the entire U.S. Internet-using population is subject to their reach. It was therefore appropriate that my study employed aggregate page view analysis, since I sought to make aggregate level inferences about large scale NSA surveillance effects. ¹⁹

where the aim is to explore national or major regional rates and trends;²⁰ to reduce or remove "noise" in the data;²¹ and to allow for more sophisticated statistical tests and analysis.²² All of these circumstances apply to this study. First, my study was focused on evaluating the large-scale national aggregated effects or impact of mass awareness of NSA surveillance in June 2013 and after. Thus, examining the Wikipedia article page view data in aggregate is consistent with that aim. Second, analyzing the Wikipedia articles in aggregate helped reduce "noise" in the data given that, inevitably, individual Wikipedia article page views would like fluctuate and vary widely over 32 months; if analyzed in aggregate, broader overall trends or patterns could be discerned. Analyzing aggregated data makes particular sense in this ITS study, as Wikipedia page view data has a particularly high signal-to-noise ratio—that is, where the signal or "true" patterns in data (like longer term trends due by chilling effects) may be obscured by "noise," that is, more

¹⁸ PETER ROSSI ET AL., EVALUATION: A SYSTEMATIC APPROACH 352-354 (6th ed., 1999) (noting "[m]ost existing times series involve aggregated data" as they often aim to study national, state, or large regional subjects).

¹⁹ L. LEYDESDORFF, *THE SCIENCE CITATION INDEX AND THE MEASUREMENT OF NATIONAL PERFORMANCE IN TERMS OF NUMBERS OF SCIENTIFIC PUBLICATIONS*, 1-2 Scientometrics 111, 113 (1989) ("In general, one should prefer aggregated data for inferences at the aggregated level, since otherwise methodological problems of inference may emerge.").

²⁰ ROSSI ET AL., *supra* note 18, at 354.

²¹ BEARD, *supra* note 4, at 2 (noting that a "[m]ajority of studies use aggregated data" as this "removes noise and allows for more sophisticated tests which require continuous or rate type data").

²² *Id*.

temporary variations for individual article page views for other reasons.²³ Several prior studies have observed that Wikipedia page view data has such "noise" and those studies likewise used aggregated page views for analysis.²⁴ Third, analyzing the Wikipedia article page view data in aggregate also allowed for the more sophisticated statistical tests and analysis. In this case, that was segmented regression trend analysis pre/post June 2013, which is the recommended method of analysis for ITS design studies. In short, an aggregated analysis of the Wikipedia article page view data was both a "standard" method and entirely justifiable.

(d) Fourth, my opinions *are* supported by an analysis of individual article page views. Specifically, I examined the page view trends for individual and smaller groups of articles with higher privacy-sensitivity scores to verify the results of my aggregate data analysis showing: (1) a statistically significant drop in June 2013, and (2) trend change in monthly page views from increasing views before that month to a monthly decline after that month. As the chilling effect hypothesis I was testing is based on privacy sensitivity, then page view trends for the most privacysensitive Wikipedia articles would reveal page view trends consistent with the aggregate data results. As seen from **Figures 3a, 3b, and 4**, those page views were consistent with a June 2013 chilling effects hypothesis. Furthermore, I also examined and analyzed individual article page views to identify and investigate outliers. For example, this was done with the "Hamas" article, among others. Examining individual and aggregate level data allowed me to identify overly

²³ N. GENEROUS, ET AL., GLOBAL DISEASE MONITORING AND FORECASTING WITH WIKIPEDIA, 10(11) PLoS Comput Biol 1, 8, 12 (2014)(study on using Wikipedia page view data to track and predict global diseases using aggregated data as "signal-to-noise" ratio in Wikipedia page view data may mean "[t]rue patterns in data may be obscured by noise", in this case, the "noise" being variations in page views of health information on Wikipedia unrelated to the personal diagnosis); J.D. SHARPE, ET AL., EVALUATING GOOGLE, TWITTER, AND WIKIPEDIA AS TOOLS FOR INFLUENZA SURVEILLANCE USING BAYESIAN CHANGE POINT ANALYSIS: A COMPARATIVE ANALYSIS, 2(2) JMIR public health and surveillance 1, 2, 4 (2016) (noting the "signal-to-noise" ratio in Wikipedia page view data can be "problematic" and also aggregating). 24 *Id*.

influential articles. This is a standard aspect of conducting regression model diagnostics.

Additionally, I used individual articles as part of my cross-validation analysis.

Fifth, Salzberg describes my data as "panel data." This is accurate in the (e) broad definition of the term—my data is "longitudinal," involving repeated measurements from a group to study the impact of an intervention (monthly measurements of individual Wikipedia article page views aggregated into the larger sets).²⁵ However, using more precise definitions informed by the aim and design of my study, the data is more accurately described as time series data. This is because the subject of my study is the aggregate Wikipedia page view trends both before and after June 2013 in order to test the aggregate effects of NSA surveillance on Wikipedia and its users. In short, time is a central unit of analysis in my study. 26 By contrast, panel data and panel studies typically follow individuals over time, and include multiple-dimensional observations from each individual (e.g., schooling, employment, marital status, training, child rearing, health, etc.). ²⁷ This conclusion is supported by Woolbridge in *Introductory Econometrics*: A Modern Approach, the same text Salzberg cites. It states that a "time series data set consists of observations on a variable or several variables over time," with time an "important dimension in a time series data set."28 As I was interested in examining the aggregate effects of media coverage of NSA surveillance introduced at a specific point in time (June 2013), and trends before and after that time, the "variable" in my study was aggregate Wikipedia page views, and a central dimension was time. Woolbridge also describes panel data as longitudinal data that follows or "attempts to follow" individuals over time, collecting multiple observations on a range of different data points,

²⁵ CHENG HSIAO, PANEL DATA ANALYSIS 1 (CUP, 2017); ROSSI ET AL., supra note 18, at 352.

²⁶ GREGORY B. MARKUS, ANALYZING PANEL DATA 7-8 (sage, 1979) (describing the difference between time series data and panel data, with the former having "time" as the central unit of analysis, while panel studies take individuals as the central unity of analysis).

²⁷ HSIAO, *supra* note 25, at 1; MARKUS, *id* 7-8.

²⁸ WOOLBRIDGE, *supra* note 17, at 8.

with repeated measures not necessarily uniform or taken at regular intervals.²⁹ This creates additional layers of complexity for analysis suited for panel studies.³⁰ The "standard" methods for that Salzberg recommends at paragraph 50 of his Declaration, in fact, concern panel data analysis, specifically data collected at only two or three points in time.³¹ These are not applicable to my time series data set collected at regular intervals over 32 months.

27. <u>Salzberg's second critique</u>: Penney's model "assumes a single peak in May 2013" rather than "letting the data reveal where, if anywhere a peak in the data exists." Penney's model can be altered to "prove" an April 2013 peak and support the theory that the Boston Marathon bombings caused the page view trend reversal. A "polynomial model" further shows that Penney's hypothesized peaks in page views were incorrect. (Salzberg Decl. ¶¶ 51–54.)

28. **My Response:**

- (a) First, my ITS design does not "assume a single peak"—it tests for the effects of real-world events happening at a particular time—June 2013. In order to test a surveillance chilling effect hypothesis in that month, I examined page view trends before an intervention point. This is a standard approach in naturalistic studies like this, where the aim is to test the impact of an intervention at a given point in time (here, NSA surveillance revelations and media coverage in June 2013). Any peak before or after June 2013 arises from the data itself, and is not any assumption or requirement in my model.
- **(b)** Second, Salzberg's approach of "letting the data reveal where, if anywhere, a peak in the data exists," is not a sound or reliable social scientific approach and can lead to substantial bias in results. My ITS study, designed to examine a June 2013 impact due to media

²⁹ WOOLBRIDGE, *supra* note 17, at 448.

³⁰ WOOLBRIDGE, *supra* note 17, at 448.

³¹ WOOLBRIDGE, *supra* note 17, at 459-474.

coverage of NSA surveillance programs, was based on a hypothesis grounded in existing empirical and theoretical research on privacy, surveillance studies, and chilling effects. By contrast, Salzberg's approach of visually inspecting data and running various statistical models, including a "polynomial model," until a "fit" showing "earlier peaks in 2013" is found, is a biased approach. 32 Any earlier "peak" or polynomial model is not grounded on any a priori hypothesis, theory or research. Nevertheless, even assuming a "polynomial model" estimating earlier peaks in 2013 is not biased. It also does not discount or disprove a chilling effects hypothesis in June 2013. My statistical model and results did not require or assume any such "peak" in May. A statistically significant drop in June 2013 based on prior trends, or a reduction in monthly views thereafter, would each be consistent with a chilling effect hypothesis, notwithstanding any earlier peaks in the page view data in the 32 months. My analysis found both, but neither required any "peak" in May or April 2013.

Third, my statistical model based on a June 2013 intervention is a superior (c) fit for the page view data compared to models based on March, April, and May 2013 interventions in every single data set analyzed. This is demonstrated by my cross-validation analysis on both the 23 Article Set (raw monthly page views, average monthly page views, median monthly page views) and the 28 Article Set (raw monthly page views, average monthly page views, median monthly page views).³³ My June 2013 model was a better "fit" when focused on the page view data for the most privacy-sensitive Wikipedia articles compared to Salzberg's alternative models,

³² Andrew Gelman & Adam Zelizer, Evidence on the deleterious impact of sustained use of POLYNOMIAL REGRESSION ON CAUSAL INFERENCE, Research & Politics (2015) (describing reported effects, based on a "curve fitting" polynomial model that is "statistically significant but substantively dubious, and are sensitive to model choice"); MEGAN L. HEAD ET AL., THE EXTENT AND CONSEQUENCES OF P-HACKING IN SCIENCE, 13(3) PLoS Biol 1 (2015) ("Inflation bias... occurs when researchers try out several statistical analyses and/or data eligibility specifications and then selectively report those that produce significant results.").

³³ *See supra* ¶¶ 16-17.

notwithstanding any impact of the Boston Marathon media coverage in April or May 2013. In short, my ITS approach, statistical regression model, and method of analysis is the best way to understand the page views trends for the most privacy-sensitive Wikipedia articles.

29. Salzberg's third critique: Penney's model is "oversimplified, leaving out virtually all factors that could affect page views of terror-related articles from the model." For example, the model fails to account for seasonality or major news events. The model tacitly acknowledges this failure in how it handles the Hamas outlier data, which is ultimately manipulated in a way that is favorable to the hypothesis. Penney does not consider other real world variables that may not be favorable to the hypothesis, like the Boston Marathon bombings, which happened shortly before the NSA disclosures. (Salzberg Decl. ¶¶ 55–60.)

30. **My Response:**

views in the model. First, while seasonality is a confounding concern in ITS designs, there is no basis to expect large seasonal effects with these page views—that, for example, Internet users tend to view terrorism-related content in the spring but not in the summer. In any event, to account for possible seasonality and seasonal effects in the data in the ITS design, I went beyond the "general recommendation" for 12 data points before and after the hypothesized intervening chilling effect (June 2013),³⁴ and instead collecting data for 17 data points before (January 2012 through May 2013) and 14 data points following (July 2013 through August 2014). This longer study period allows for better assessment of overall page view trends by identifying and accounting for seasonal trends. This is particularly challenging with Wikipedia page view data because of its high signal-

³⁴ WAGNER ET AL., *supra* note 2, at 301 ("A general recommendation is for 12 data points before and 12 data points after the intervention (8), although this number is not based on estimates of power. Rather, with 24 monthly measures, the analyst can adequately evaluate seasonal variation.").

to-noise ratio, that is, variability of page views over the course of a study period due to a range of daily factors.³⁵

- **(b)** Second, the data *was* also analyzed for seasonal trends as well for real-world events to determine whether any such events would have an outsized effect on page views. This is precisely how I identified the "Hamas" article as an outlier and related it to real world events. This was not done by cherry-picking or manipulation, but through standard regression model diagnostics, as well as best practices for identifying and dealing with outlier observations.³⁶
- (c) Third, no seasonal or "real world" event-related variations identified by Salzberg explain the actual trends apparent in the aggregated data before and after June 2013. Salzberg points to a seasonal "trough" in the summer of 2012 and a "peak" due to the Boston Marathon bombing in April 2013 for page views in the 47 Terrorism articles. These are visible in Figure 5 below:

³⁵ See works cited at *supra* note 23 and accompanying text.

³⁶ The Hamas article was identified using standard regression model diagnostics, including examining cook's distance, leverage, residual values, z-scoes, among others. Handling of the influential outlier was also done according to best practices, with the outlier removed but results before and after removal conveyed. See AGUINAS ET AL., *supra* note 8, at 20-23.

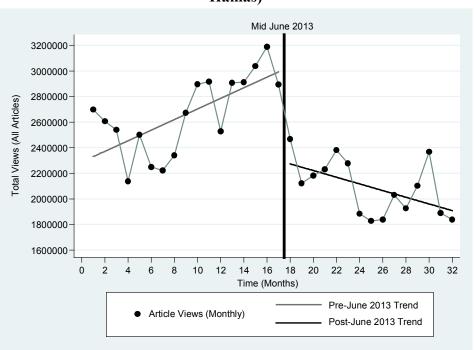


Figure 5: Aggregated Total Monthly Page Views for 48 Terror Articles (Without Hamas)

However, the added trend analysis of page views in **Figure 5** demonstrates that despite these possibly seasonal and "real world" event-related variations over the course of the 17 months prior to June 2013 and 14 mounts after that period, there is no variation or "trough" comparable to the one that occurs between the total page views as of the beginning of June 2013 (2,893,553 page views) and that at the end of July 2013 (2,121,335). Indeed, during time period there was a decline of 772, 218 page views, or roughly 27%. By contrast, the decline between April and May 2013 that Salzberg highlights (294, 820 page views) is slightly greater than 9%. Nor is there any point in the entire 32-month study period where there are consistently fewer monthly page views than in the months of December 2013 through August 2014. These points are consistent with a June 2013 chilling effects hypothesis. These points are even clearer when examining the median monthly page views for the 23 Most Privacy Sensitive Articles visualized in **Figure 6**:

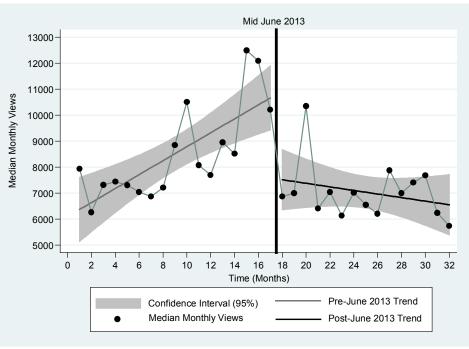


Figure 6: Aggregated Median Monthly Page Views for 23 Most Privacy-Sensitive Articles

- (d) Here, again, there is a significant drop from the median monthly page views as of the beginning of June 2013 (12,090) and the end of July 2018 (6,864) totaling 5,226, which is slightly greater than a 45% drop in median monthly views. Nor, despite some variation, is there any other period in the 32 months where monthly median page views are trending so clearly lower over time as the months after June 2013 onto August 2014. Again, this is consistent with a chilling effects hypothesis. Salzberg offers no alternative explanation beyond identifying "peaks" and "troughs" in 2012 and 2013, which do not account or explain these findings.
- possible to control for all confounding factors, like the impact of all real world events on page views over 32 months. However, the ITS design was chosen for the very fact that its pre/post design *can* help control for other explanatory factors as any such known or unknown confounding variables would be present in both the pre and post measurements (monthly page views), thus any

changes after the intervention (June 2013) can be attributed to intervention itself. This dimension of the ITS design can be further strengthened by adding one or more comparators,³⁷ which was also done in this study. Comparators help control for confounding factors and seasonality.³⁸ Here, the comparator groups—security, infrastructure, popular, and Wikipedia English home-page traffic—not expected to be impacted or affected by the ITS design intervention (here, surveillance chilling effects in June 2013) can be compared to the study group (page views for privacy-sensitive terrorism related Wikipedia articles). As my results showed, the privacy-sensitive terrorism Wikipedia were impacted (statistically significant drop in June 2013 and trend reversal after that month) while none of the comparator articles showed the same effects. This is consistent with a chilling effect hypothesis.

as they are not "proper" controls groups that "exhibit the trend" shown by the terrorism articles before June 2013.³⁹ Of course, comparator groups identical to the study group are ideal but are often not feasible.⁴⁰ In fact, Campbell and Stanley, in their leading 1966 text *Experimental and Quasi-Experiment Designs for Research* that Salzberg cites, recommend that for an ITS study of a "major administrative change" that a researcher use a "similar institution" as a comparator not expected to undergo the change and upon which the same ITS design can be tested.⁴¹ Wagner et al.'s (2002) leading article on ITS design recommends that where an identical control group is not

³⁷ R. BARKER BAUSELL, *THE DESIGN AND CONDUCT OF MEANINGFUL EXPERIMENTS INVOLVING HUMAN PARTICIPANTS 199* (OUP, 2015) (noting that an ITS design can be "significantly buttressed" by adding one or more comparator group); MARY A. M. ROGERS, *COMPARATIVE EFFECTIVENESS RESEARCH 94* (OUP, 2014).

³⁸ BAUSELL, *id.* at 200; Wagner et al., *supra* note 2, at 306.

³⁹ Salzberg Decl. at ¶¶ 33-46.

⁴⁰ BAUSELL, *id.* at 199; Wagner et al., *supra* note 2, at 306.

⁴¹ DONALD CAMPBELL & JULIAN STANLEY, *EXPERIMENTAL AND QUASI-EXPERIMENTAL DESIGNS FOR RESEARCH 55* (Houghton-Mifflin, 1966).

possible, a study may examine a "different but related group . . . not expected to change following the intervention, in the same group of subjects." This is precisely the methodology that I adopted. Since identical or randomly sampled control groups were not possible, I used comparator groups drawn from a "different but related group" of Wikipedia articles drawn from a "different but related" group of DHS key words (security and infrastructure), as well as a set of popular Wikipedia articles. Given that security, infrastructure, and popular Wikipedia articles do not raise privacy concerns, they would not be expected to change after a surveillance chilling effect intervention in June 2013. We would also expect similar viewer audiences for these articles (e.g. someone with an interest in national security would be just as likely to view Wikipedia articles on terrorism as domestic or infrastructure security articles, the comparators in this study). My results showed that they were not impacted, while the privacy-sensitive terrorism-related articles were. This, as noted, was consistent with a surveillance chilling effect hypothesis.

31. Salzberg's fourth critique: The model did not take into account that the 48 terror articles chosen based on 2011 DHS list would naturally rise and decline in interest over time. In other words, the 2011 terrorism-related key words would "undoubtedly become stale over time." The same is true for the trends in the comparator article groups. (Salzberg Decl. ¶¶ 61–64.)

32. **My Response:**

(a) The articles in my study were chosen based on keywords associated with "terrorism" that DHS uses to track and monitor social media. Since the media coverage relating to the Snowden revelations framed the issue of NSA surveillance as a matter of national security and terrorism threats, it was logical for me to use DHS keywords associated with "terrorism" to create the Wikipedia articles that represent the sort of articles that users may be chilled from accessing

⁴² WAGNER ET AL., *supra* note 2, at 306.

in light of privacy concerns about government surveillance. I used this approach for pragmatic methodological reasons, as there is no pre-determined list reflecting all privacy-sensitive Wikipedia articles from which to draw a random sample. Furthermore, cherry-picking a list of articles relating to certain sensitive topics (like Syria or ISIL, as Salzberg suggests) would be subject to serious selection biases. Using government keyword lists to study government surveillance is not a novel or unprecedented approach; and indeed, my methodology is similar to the methodology of an earlier, peer-reviewed study exploring the chilling effects associated with the NSA surveillance in Google search data, which also used these DHS keyword lists.

- **(b)** The fact that some likely privacy-sensitive articles (like Syria and ISIL) that were not included in the DHS keyword list may have recorded higher page views for some period of time during my study does not in any way undermine the overall conclusions for the privacy-sensitive Wikipedia articles examined over the entire 32-month period that I studied.
- (c) Salzberg's Declaration offers no evidence for his claim that the "many of the 2011 terrorism-related keywords undoubtedly became stale over time" and thus "page views dropped."
- 33. <u>Salzberg's fifth critique:</u> The page view data examined only extends for 32 months through August 2014, therefore the "results do not and cannot imply that an effect of the June 2013 disclosures persists today, or did so even in 2015." (Salzberg Decl. ¶ 65.)

⁴³ JEDIDIAH R. CRANDALL & MASASHI CRETE-NISHIHATA ET AL., *CHAT PROGRAM CENSORSHIP AND SURVEILLANCE IN CHINA: TRACKING TOM-SKYPE AND SINA UC*, First Monday, July 1, 2013, http://firstmonday.org/ojs/index.php/fm/article/view/4628/3727 [https://perma.cc/M5FJ-T4D5]; JEFFREY KNOCKEL, JEDIDAH CRANDALL & JARED SAIA, *THREE RESEARCHERS, FIVE CONJECTURES: AN EMPIRICAL ANALYSIS OF TOM-SKYPE CENSORSHIP AND SURVEILLANCE*, 16:4 FOCI '11: USENIX Workshop on Free & Open Comm. on Internet (2011), https://www.cs.unm.edu/~crandall/foci11knockel.pdf [https://perma.cc/FH8H-JUBA].

⁴⁴ ALEX MARTHEWS & CATHERINE TUCKER, *GOVERNMENT SURVEILLANCE AND INTERNET SEARCH BEHAVIOR*, *IN* CAMBRIDGE UNIVERSITY HANDBOOK ON SURVEILLANCE LAW (David Gray et al. eds., 2017).

34. **My Response:**

- (a) The statistically significant trend reversal from increasing monthly views prior to June 2013 to a downward trend, with a monthly reduction in page views afterwards, is indicative of a lasting chilling effect. This is supported by other research on long-term online chilling effects due to public awareness of surveillance.
- (b) First, an Massachusetts Institute of Technology (MIT) study on Google search data later published a peer reviewed chapter in the *Cambridge University Handbook on Surveillance Law*, found a statistically significant reductions in privacy-sensitive Google searches after the June 2013 Snowden disclosures about NSA surveillance.⁴⁵ The findings, the authors concluded, provided "substantial empirical documentation of a chilling effect," both in the "shorter term" and "in the longer term", that "appeared to be related to increased awareness of government surveillance online."
- based on qualitative interviews in the spring and summer of 2015, that editors were chilled from certain activities on Wikipedia due to awareness of government surveillance. For example, one Wikipedia editor stated, for the Edward Snowden page, I have pulled myself away from adding sensitive contributions, like different references, because I thought the name may be traced back to me in some way. The fact that some Wikipedia users have avoided sensitive or controversial topics in 2015, two years after the Snowden revelations in 2013, is consistent with my findings.

⁴⁵ ALEX MARTHEWS & CATHERINE TUCKER, *GOVERNMENT SURVEILLANCE AND INTERNET SEARCH BEHAVIOR* 1, 3-4 (MIT Sloane Working Paper No. 14380, 2015); MARTHEWS & TUCKER, *supra* note 44. ⁴⁶ ALEX MARTHEWS & CATHERINE TUCKER, *GOVERNMENT SURVEILLANCE AND INTERNET SEARCH BEHAVIOR* 1, 3-4 (MIT Sloane Working Paper No. 14380, 2015); MARTHEWS & TUCKER, *supra* note 44. ⁴⁷ ANDREA FORTE, NAZANIN ANDALIBI, AND RACHEL GREENSTADT, *PRIVACY, ANONYMITY, AND PERCEIVED RISK IN OPEN COLLABORATION: A STUDY OF TOR USERS AND WIKIPEDIANS, in CSCW* 1800 (2017).

- (d) Third, a recent 2018 study exploring how journalists have been impacted by "potential surveillance by government," which involved qualitative interviews with American journalists in 2015, found all seven journalists in the study indicated that "their work and lives have changed under a real or perceived threat of mass government surveillance." The author concluded that "participants reported an increased awareness of mass government surveillance" and "[i]n every case, they reported adjusting their behavior to some degree." This is also consistent with my findings.
- between November 26, 2014 and January 3, 2015 found that, among the 87% of respondents aware of "government surveillance programs" due to the Snowden revelations, 34% had taken "at least one step to hide or shield their information from the government," including avoiding using "certain terms in online communications." The survey also found 25% changed the patterns of their own use of various online platforms "a great deal" or "somewhat" since the Snowden revelations. These findings from a survey administered in late 2014 and early 2015 are also consistent with my conclusions.
- (f) Fifth, a PEN America survey of 520 American writers in October 2013⁵¹ found that 28% of the writers surveyed had "curtailed or avoided" certain online activities due to "fear of surveillance" and another 12% "seriously considered" doing so; 24% "deliberately avoided certain topics in phone or email conversations," and another 9% have "seriously

⁴⁸ STEPHENSON WATERS, *THE EFFECTS OF MASS SURVEILLANCE ON JOURNALISTS' RELATIONS WITH CONFIDENTIAL SOURCES, DIGITAL JOURNALISM,* 6:10 Digital Journalism 1294, 1310 (2018).

⁴⁹ *Id.* at 1310.

⁵⁰ LEE RAINIE ET AL., *PEW RES. INTERNET PROJECT*, Americans' Privacy Strategies Post-Snowden 4 (Mar. 16, 2015), http://www.pewinternet.org/files/2015/03/PI AmericansPrivacyStrategies 0316151.pdf.

⁵¹ FDR GROUP & PEN, AMERICAN CENTER, CHILLING EFFECTS: NSA SURVEILLANCE DRIVES U.S. WRITERS TO SELF-CENSOR 3–4 (2013), http://www.pen.org/sites/default/files/Chilling%20Effects PEN%20American.pdf.

considered it"; and 16% have refrained from "conducting Internet searches or visiting websites on topics that may be considered controversial or suspicious," and another 12% have "seriously considered it." These results are consistent with my conclusions as to a long term chilling effect.

- (g) Also, as explained above, Salzberg's extended comparison analysis that relies on more recent page view data is fundamentally invalid because it compares across page view definitions—the more recent data includes "mobile" page views, while my study relied on "non-mobile" data.⁵²
- 35. <u>Salzberg's sixth critique:</u> Penney's model fails to isolate the "particular effect of public 'awareness' about the NSA Upstream program" from potential other effects of the Snowden disclosures, including increased awareness about other NSA surveillance activities. (Salzberg Decl. ¶ 66.)

36. **My Response:**

- (a) In any study of naturalistic changes in human behavior, it will not be possible to isolate the source of all causes and effects on behavior. It is enough for purposes of establishing whether Upstream likely had a chilling effect on Wikipedia users that the reporting on NSA surveillance in June 2013 included multiple references to international Internet communications monitoring, and that general public awareness of NSA surveillance grew due to media coverage after June 2013.⁵³ As earlier noted, a Pew Research Center survey of adult Americans conducted between November 26, 2014 and January 3, 2015 found 87% of respondents were aware of NSA surveillance programs due to the Snowden revelations.⁵⁴
 - **(b)** Furthermore, in-line with the empirical conclusions of my Declaration,

⁵² See supra ¶ 23.

⁵³ See ¶¶ 32-33 of my Declaration dated December 18, 2018.

⁵⁴ *See supra* ¶ 30(e).

Wikimedia has introduced other evidence establishing the particular chilling effect that awareness of Upstream surveillance had on Wikimedia's readers and contributors. The Declarations of Michelle Paulson and James Alexander describe the chilling effect that Upstream surveillance had on the Wikimedia community at large, particularly among users abroad who engage with the platform concerning privacy-sensitive topics. (*See* Pl.'s Ex. 3, ¶¶ 41, 45, 46; Pl.'s Ex. 4, ¶¶ 4-11.) The Declaration of Emily Temple-Wood, an active Wikimedia community member, further describes first-hand the chilling effect that awareness of Upstream surveillance has had among the community of readers and contributors. (*See* Pl.'s Ex. 6, ¶¶ 20-21.)

entirely isolated is not actually a methodological critique, but rather, a general observation about a naturalistic studies. However, courts have rejected such challenges when ruling on *Daubert* motions. *See A Woman's Choice-East Side Women's Clinic v. Newman*, 904 F. Supp. 1434 (S.D. Ind. 1995) (upholding naturalistic study against *Daubert* challenge when ruling on preliminary injunction motion).

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 39 of 66

I declare under penalty of perjury under the laws of the United States that the foregoing is true and correct to the best of my knowledge and belief.

Executed on March 8, 2019 in Halifax, Canada.

Jonathon Penney

APPENDIX

23 Most Privacy Sensitive Article Set Cross Validation Analysis

RAW total monthly views

. reg HP23RawViews time intervention postslope

Source	SS	df	MS		Number of obs = 32 F(3, 28) = 15.82	
Model Residual	3.1487e+11 1.8571e+11		96e+11 24e+09		Prob > F = 0.0000 R-squared = 0.6290 Adj R-squared = 0.5893	1
Total	5.0057e+11	31 1.61	48e+10		Root MSE = 81439	
HP23RawViews	Coef.	Std. Err.	t t	P> t		
time intervention postslope _cons	21383.58 -224931.2 -29367.59 349787.6	4031.855 58212.11 6320.044 41314.22	5.30 -3.86 -4.65 8.47	0.000 0.001 0.000 0.000	13124.7 29642.46 -344173.3 -105689.1 -42313.61 -16421.56 265159.3 434416	

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 -+	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	89506.354 63503.274 0.49622

. reg HP23RawViews time interventionMAY postslopeMAY

	SS	df	MS	Number of obs = 3	
·	2.8498e+11		9.4993e+10	F(3, 28) = 12.3 Prob > F = 0.000	
	2.1560e+11		7.6998e+09	R-squared = 0.569	
				Adj R-squared = 0.523	
Total	5.0057e+11	31	1.6148e+10	Root MSE = 8774	

HP23RawViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time	22020.4	4758.837	4.63	0.000	12272.36	31768.43
interventionMAY	-152067.1	62229.88	-2.44	0.021	-279539.2	-24594.96
postslopeMAY	-34404.22	6730.013	-5.11	0.000	-48190.03	-20618.42
_cons	345966.8	46015.77	7.52	0.000	251707.7	440225.8

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		100292.59 71401.914 0.37718

. reg HP23RawViews time interventionAPRIL postslopeAPRIL

	- '	SS		df		MS		Number o				
	1	2.4087e+ 2.5971e+	11	3	8.02	289e+10 252e+09		F(3, Prob > I R-square	r ed	=	0.0003 0.4812	3
Tota		5.0057e+						Adj R-so Root MSI	_			
HP23Ra	 wView	 a	Coef		 Std	Err	+ F	· ·> +	 ۱۹5%	Conf	Tnte	 rr

HP23RawViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons	13623.8	5755.506	2.37	0.025	1834.181	25413.42
	65634.32	68033.27	0.96	0.343	-73725.51	204994.1
	-34751.7	7473.906	-4.65	0.000	-50061.31	-19442.1
	393547.5	52329.76	7.52	0.000	286354.8	500740.1

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		108143.33 69579.447 0.28104

. reg HP23RawViews time interventionMARCH postslopeMARCH

Source	SS	df	MS	Number of obs = 32 F(3, 28) = 8.46
			7.9335e+10	Prob > F = 0.0004
Residual	2.6257e+11	28	9.3775e+09	R-squared = 0.4755
				Adj R-squared = 0.4193
Total	5.0057e+11	31	1.6148e+10	Root MSE = 96837

HP23RawViews	Coef.	Std. Err.	t 	P> t	[95% Conf.	Interval]
time interventionMARCH postslopeMARCH _cons	13450.41	6420.254	2.09	0.045	299.1154	26601.7
	88472.13	68403.98	1.29	0.206	-51647.07	228591.3
	-33519.11	7782.969	-4.31	0.000	-49461.8	-17576.42
	394472.2	54666.49	7.22	0.000	282493	506451.4

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		105572.3 69332.589 0.30842

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 43 of 66 Average monthly views

. reg HP23AvgViews time intervention postslope

Source	SS	df	MS		Number of obs	
Model Residual Total	595220203 351044760 946264964	3 1 28 12	.98406734 .537312.9		F(3, 28) Prob > F R-squared Adj R-squared Root MSE	= 0.0000 = 0.6290
HP23AvgViews		Std. Err			•	Interval]
time intervention postslope _cons	929.7206 -9779.688 -1276.853 15208.16	175.2961 2530.932 274.7814 1796.25	5.30 -3.86 -4.65	0.000 0.001 0.000 0.000	570.6429 -14964.07 -1839.717 11528.71	1288.798 -4595.308 -713.9885 18887.61

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 -+	 Value
Root Mean Squared Errors		3891.5395
Mean Absolute Errors		2760.9415
Pseudo-R2		0.49623

. reg HP23AvgViews time interventionMAY postslopeMAY $\,$

Source	SS	df MS			per of obs = 3, 28) =	32 12.34
Model Residual	538718524 407546439	3 179572 28 14555		Prob) > F = quared =	0.0000
Total	946264964			Adj	R-squared =	0.5232 3815.1
HP23AvgViews	·		t	P> t	-	Interval]
time interventionMAY	957.4059 -6611.619	206.9046 2705.628	4.63 -2.44	0.000	533.5811 -12153.85	1381.231 -1069.391

. cv_regress

 ${\tt Leave-One-Out\ Cross-Validation\ Results}$

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		4360.523 3104.3749 0.37718

. reg HP23AvgViews time interventionAPRIL postslopeAPRIL

Source		SS	df	MS	N-	umber of	obs	=	32
	-+				F	(3,	28)	=	8.66
Model	1	455331527	3	151777176	P	rob > F		=	0.0003
Residual		490933436	28	17533337	R	-squared		=	0.4812
	-+				A	dj R-squ	ared	=	0.4256

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 44 of 66 Total \mid 946264964 31 30524676.2 Root MSE = 4187.3

HP23AvgViews	 +-	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons		592.3357	250.238	2.37	0.025	79.74639	1104.925
		2853.676	2957.952	0.96	0.343	-3205.414	8912.766
		-1510.946	324.9507	-4.65	0.000	-2176.577	-845.3148
		17110.78	2275.194	7.52	0.000	12450.26	21771.31

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		4701.8614 3025.1117 0.28105

. reg HP23AvgViews time interventionMARCH postslopeMARCH

Source		SS	df	MS		Numbe	r of obs =	32
	+					F(3	, 28) =	8.46
Model	449	9922646	3	149974215		Prob	> F = (0.0004
Residual	I 496	5342317	2.8	17726511.3		R-squ	ared = 0	0.4755
						-		0.4193
Total	I 946	5264964	31	30524676.2		Root	1	4210.3
10001	, , , ,	,201301	0 _	0002107012		11000		1210.0
HP23AvqVi	iews I	Coef	:	Std. Err.	t	P> t	[95% Conf	. Intervall
	+-		. . 					
+	ime	584.780	12	279.1393	2.09	0.045	12.98935	1156.571
interventionMA	ARCH	3846.88	3 2	2974.063	1.29	0.206	-2245.209	9938.974
postslopeMA	ARCH	-1457.34	17	338.3873	-4.31	0.000	-2150.502	-764.1918
	cons	17151.0	8 (2376.785	7.22	0.000	12282.45	22019.7

. cv_regress

Method	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	4590.0594 3014.3548 0.30843

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 45 of 66 Median monthly views

. reg HP23Median time intervention postslope $\,$

Source	SS	df	MS		Number of obs	
Model Residual	48268345.7 38654921.8		5089448.6 380532.92		F(3, 28) Prob > F R-squared Adj R-squared	= 0.0000 = 0.5553
Total	86923267.5	31 28	303976.37		Root MSE	= 1175
HP23Median	Coef.	Std. Er	t	P> t	[95% Conf.	Interval]
time intervention postslope cons	268.5098 -3080.506 -337.3348 6097.706	58.16923 839.8499 91.18187 596.0572	-3.67 -3.70	0.000 0.001 0.001 0.000	149.3555 -4800.86 -524.1124 4876.738	387.6641 -1360.151 -150.5572 7318.674

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 -+	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		1273.658 1017.3205 0.41399

. reg HP23Median time interventionMAY postslopeMAY

_	Source	SS	df	MS				32 9.23
	Model Residual	43222658.1 43700609.4	3 28	14407552.7 1560736.05	Prob > R-squa	F red	= =	0.0002 0.4973
_		86923267.5			_	-		0.4434
_	HP23Median	Coef.		d. Err.		-	onf.	Interval
		1						

HP23Median		Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionMAY postslopeMAY _cons		279.9441 -2201.731 -406.6324 6029.1	67.75249 885.9788 95.81649 655.1354	4.13 -2.49 -4.24 9.20	0.000 0.019 0.000 0.000	141.1594 -4016.576 -602.9035 4687.116	418.7288 -386.8856 -210.3612 7371.084

. cv_regress

 ${\tt Leave-One-Out\ Cross-Validation\ Results}$

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		1373.4931 1147.5357 0.32413

. reg HP23Median time interventionAPRIL postslopeAPRIL

Source	l SS	df	MS	Number of obs =	32
	+			F(3, 28) =	6.36
Model	35235938.7	3	11745312.9	Prob > F = 0	.0020
Residual	51687328.8	28	1845976.03	R-squared = 0	.4054
	+			Adj R-squared = 0	.3417

Total | 86923267.5 31 2803976.37 Root MSE = 1358.7

HP23Median	 +-	Coef.	Std. Err.	 t 	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons		234.75	81.19588	2.89	0.007	68.42777	401.0722
		-483.0456	959.7803	-0.50	0.619	-2449.066	1482.975
	-	-435.625	105.4382	-4.13	0.000	-651.6054	-219.6446
	-	6285.2	738.2428	8.51	0.000	4772.978	7797.422

. cv_regress

Leave-One-Out Cross-Validation Results

Method	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	1508.2152 1224.239 0.20017

. reg HP23Median time intervention MARCH postslope MARCH

Source	SS	df	MS		Number F(3,	of obs = 28) =	32
Model Residual Total	36767609.2 50155658.3	28 1	2255869.7 791273.51 803976.37		Prob > R-squar	F = red = squared =	6.84 0.0013 0.4230 0.3612 1338.4
HP23Med	dian Co			t	P> t		. Interval]
interventionM postslopeM	ime 146.1 ARCH 1425.	165 88 536 94 335 10	.73404 5.4084 7.5681 5.5431	1.65 1.51 -3.74 8.94	0.111 0.143 0.001 0.000	-35.64696 -511.0457 -622.9767 5210.252	327.8799 3362.117 -182.2903 8305.572

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1433.4557 1161.2393 0.26252

.

21 article set (23 set minus Ammonium Nitrate and Jihad articles)

RAW total monthly views

. reg HP21RawViews time intervention postslope

Source	SS	df	MS		Number of obs F(3, 28)	
Model Residual + Total	1.5222e+11 6.9713e+10 	28 2.4	742e+10 898e+09 593e+09		Prob > F R-squared Adj R-squared Root MSE	= 0.0000 = 0.6859
HP21RawViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time intervention postslope _cons	14449.77 -134792 -22040.86 284385.7	2470.296 35666.25 3872.258 25313.01	5.85 -3.78 -5.69 11.23	0.000 0.001 0.000 0.000	9389.599 -207851 -29972.82 232534.4	19509.95 -61732.97 -14108.9 336237

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	54117.269 43122.186 0.58202

. reg HP21RawViews time interventionMAY postslopeMAY $\,$

_		SS 	df 					32 15.65
	Model Residual	1.3902e+11 8.2913e+10	3 28	4.6342e+10 2.9612e+09	Prob R-sqi	> F lared	= =	0.0000 0.6264
-		2.2194e+11			_	_		0.5864 54417
-	HP21RawViews	Coef.		 d. Err.		-		
		1						

HP21RawViews		Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time		14548.22	2951.169	4.93	0.000	8503.022	20593.41
interventionMAY		-81022.03	38591.54	-2.10	0.045	-160073.2	-1970.848
postslopeMAY		-25025.8	4173.583	-6.00	0.000	-33574.99	-16476.6
_cons	I	283795	28536.44	9.95	0.000	225340.8	342249.3

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors	 	60680.401 47288.848
Pseudo-R2		0.47884

. reg HP21RawViews time interventionAPRIL postslopeAPRIL

Source		SS	df	MS	Number of obs =	=	32
	+-		 		F(3, 28) =	=	12.26
Model		1.2601e+11	3	4.2004e+10	Prob > F =	=	0.0000
Residual		9.5927e+10	28	3.4260e+09	R-squared =	=	0.5678
	+-		 		Adj R-squared =	=	0.5215
Total		2.2194e+11	31	7.1593e+09	Root MSE =	=	58532

HP21RawViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons	10747.09	3497.949	3.07	0.005	3581.866	17912.31
	29848.38	41347.69	0.72	0.476	-54848.53	114545.3
	-25421.95	4542.319	-5.60	0.000	-34726.47	-16117.43
	305334.8	31803.78	9.60	0.000	240187.7	370481.8

. cv_regress

Leave-One-Out Cross-Validation Results

Method	Value			
	+			
Root Mean Squared Errors	64314.986			
Mean Absolute Errors	43954.927			
Pseudo-R2	0.41567			

. reg HP21RawViews time interventionMARCH postslopeMARCH

Source	SS	df	MS	Number of obs = 32 F(3, 28) = 12.20
	1.2575e+11		4.1916e+10	F(3, 28) = 12.20 Prob > F = 0.0000
	9.6190e+10		3.4354e+09	R-squared = 0.5666
				Adj R-squared = 0.5202
Total	2.2194e+11	31	7.1593e+09	Root MSE $=$ 58612

HP21RawViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionMARCH postslopeMARCH _cons	10464.43	3885.943	2.69	0.012	2504.441	18424.43
	52992.36	41402.4	1.28	0.211	-31816.62	137801.3
	-24766.06	4710.744	-5.26	0.000	-34415.58	-15116.54
	306842.3	33087.61	9.27	0.000	239065.4	374619.1

. cv regress

Method		Value			
Root Mean Squared Errors		63048.122			
Mean Absolute Errors		43494.51			
Pseudo-R2		0.43631			

Average monthly views

. reg HP21AvgViews time intervention postslope

Source	SS	df 	MS		R-squared =	_
Model Residual	345191835 158083216		5063945 5829.13			= 0.0000 = 0.6859
Total	503275051	31 1623	34679.1		Root MSE	= 2376.1
HP21AvgViews	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time intervention postslope _cons	688.1005 -6418.64 -1049.597 13542.04	117.6342 1698.409 184.3949 1205.392	5.85 -3.78 -5.69 11.23	0.000 0.001 0.000 0.000	447.1377 -9897.673 -1427.313 11072.9	929.0633 -2939.608 -671.881 16011.17

. cv_regress

Leave-One-Out Cross-Validation Results

. reg HP21AvgViews time interventionMAY postslopeMAY

Source	SS	df	MS			Number of obs =	32
	215060200		105005			F(3, 28) =	15.65
Model	315262322	3	1050874			Prob > F =	0.0000
Residual	188012729	28	6714740.	.31		R-squared =	0.6264
+						Adj R-squared =	0.5864
Total	503275051	31	16234679	0.1		Root MSE =	2591.3
HP21AvgViews	•	St	d. Err.	t	P> t	[95% Conf.	Interval]
time	692.7941	1	40.532	4.93	0.00	00 404.9274	980.6608
interventionMAY	-3858.256	18	37.694	-2.10	0.04	-7622.601	-93.91028
postslopeMAY	-1191.737	19	8.7422	-6.00	0.00	00 -1598.842	-784.6318
_cons	13513.87	1	358.88	9.94	0.00	10730.34	16297.41

. cv_regress

Method		Value
	+	
Root Mean Squared Errors		2889.5437
Mean Absolute Errors		2251.8857
Pseudo-R2		0.47886

. reg HP21AvgViews time interventionAPRIL postslopeAPRIL

Source		SS	df	MS		Numbe F(3	r of obs = 28) =	32 12.26	
Model Residual		35751156 L7523895	3 28	95250385.3 7768710.54		Prob R-squ	> F = 0 ared = 0	0.0000 0.5678 0.5215	
Total	5(3275051	31	16234679.1		Root	1	2787.2	
HP21AvgVi	ews	Coef		Std. Err.	t	P> t	[95% Conf.	Interval]	
interventionAF postslopeAF		511.782 1421.43 -1210.60 14539.6	8 1	166.5695 1968.944 216.3015 1514.47	3.07 0.72 -5.60 9.60	0.005 0.476 0.000 0.000	170.58 -2611.76 -1653.674 11437.36	852.9843 5454.636 -767.5272 17641.86	

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
	+-	
Root Mean Squared Errors		3062.6289
Mean Absolute Errors		2093.0978
Pseudo-R2		0.41568

. reg HP21AvgViews time interventionMARCH postslopeMARCH

Source	SS	df	MS		Numbe F(3	r of obs = , 28) =	32 12.20
Model Residual	285155599 218119452	3 28	95051866.3 7789980.44		Prob R-squ	> F = 0.0000	
Total	503275051	31	16234679.1		Root 1	- T	7.5202
HP21AvgView	s C	oef.	Std. Err.	t	P> t	[95% Conf.	Interval]
tim interventionMARC postslopeMARC _con	H 2523 H -117	.736 9.36	185.0451 1971.545 224.3213 1575.602	2.69 1.28 -5.26 9.27	0.012 0.211 0.000 0.000	119.2623 -1514.791 -1638.862 11383.99	877.3575 6562.263 -719.859 17838.94

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		3002.2907 2071.122 0.43632

Median monthly views

. . reg HP21Median time intervention postslope

Source	SS	df	MS		Number of obs	
Model Residual	20811047.6 35281531.9	3 693	7015.87		F(3, 28) Prob > F R-squared Adj R-squared	= 0.0042 = 0.3710
Total	56092579.5	31 180	9438.05		Root MSE	= 1122.5
HP21Median	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time intervention postslope _cons	206.3873 -1514.518 -282.8123 5062.868	55.5731 802.3669 87.11237 569.4548	3.71 -1.89 -3.25 8.89	0.001 0.069 0.003 0.000	92.55092 -3158.092 -461.2539 3896.392	320.2236 129.0565 -104.3707 6229.343

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		1218.2317 886.83799 0.18535

. reg HP21Median time interventionMAY postslopeMAY $\,$

Source	SS .	df	MS	Number of obs =	
	+			F(3, 28) =	4.20
Model	17413400.8	3	5804466.93	Prob > F =	0.0142
Residual	38679178.7	28	1381399.24	R-squared =	0.3104
	+			Adj R-squared =	0.2366
Total	56092579.5	31	1809438.05	Root MSE =	1175.3

HP21Median	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time	185.0985	63.74119	2.90	0.007	54.53063	315.6664
interventionMAY	-427.3015	833.5242	-0.51	0.612	-2134.698	1280.095
postslopeMAY	-313.7162	90.14365	-3.48	0.002	-498.3671	-129.0653
_cons	5190.6	616.3479	8.42	0.000	3928.068	6453.132

. cv_regress

Leave-One-Out Cross-Validation Results

Method	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	1293.5702 965.87467 0.10277

. reg HP21Median time interventionAPRIL postslopeAPRIL

Source	l SS	df	MS	Number of obs $=$	32
	+			F(3, 28) =	4.84
Model	19161806.3	3	6387268.76	Prob > F = 0	0.0077
Residual	36930773.2	28	1318956.19	R-squared = (3.3416
	+			Adj R-squared = (0.2711

Total | 56092579.5 31 1809438.05 Root MSE = 1148.5

HP21Median	 	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons	İ	108.275 1336.64 -297.9931 5625.933	68.6335 811.286 89.12516 624.0241	1.58 1.65 -3.34 9.02	0.126 0.111 0.002 0.000	-32.31436 -325.2039 -480.5577 4347.678	248.8644 2998.484 -115.4285 6904.189

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 +	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1233.6708 996.36376 0.16269

. reg HP21Median time interventionMARCH postslopeMARCH

Source		SS	df	MS		Number F(3,	of obs = 28) =	32 3.97
Model Residual				327.77		Prob > R-squa	- /	0.0177 0.2986 0.2235
Total	56092	2579.5	31 1809	438.05		Root N	-	1185.4
HP21Med:	- '	Coef.			t	P> t	-	f. Interval]
	ime	125.9802 1064.811	78.58 837.3	901	1.60 1.27	0.120 0.214	-35.00206 -650.3597	

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		1264.4955 1001.816 0.12727

46 Article Group Cross Validation (48 minus Hamas and Fundamentalism articles)

RAW TOTAL MONTHLY VIEWS

reg T46NoFundaorHamasRaw time intervention postslope

Source	SS	df 	MS		Number of obs F(3, 28)	
Model Residual	3.2537e+12 1.2496e+12		846e+12 528e+10		Prob > F R-squared Adj R-squared	= 0.0000 = 0.7225
Total	4.5033e+12	31 1.45	527e+11		Root MSE	= 2.1e+05
T46NoFunda~w	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time intervention postslope _cons	37645.21 -683829.1 -60274.25 2261895	10458.63 151002.1 16394.18 107169	3.60 -4.53 -3.68 21.11	0.001 0.000 0.001 0.000	16221.69 -993142.9 -93856.21 2042370	59068.73 -374515.3 -26692.28 2481421

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 -+-	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	1	226571.35 189268.95 0.63861

. reg T46NoFundaorHamasRaw time interventionMAY postslopeMAY $\,$

Source	SS	df MS	}	Numl	per of obs =	32
				F(3, 28) =	18.61
Model	2.9994e+12	3 9.9980∈	+11	Prob	o > F =	0.0000
Residual	1.5039e+12	28 5.3711e	+10	R-so	quared =	0.6660
				Adj	R-squared =	0.6303
Total	4.5033e+12	31 1.4527e	+11	Root	t MSE =	2.3e+05
T46NoFundaorH~w	Coef.	Std. Err.	t	P> t	[95% Conf.	<pre>Interval]</pre>
	-+					
time	40060.48	12568.78	3.19	0.004	14314.5	65806.46
interventionMAY	-500903	164358.1	-3.05	0.005	-837575.4	-164230.7
postslopeMAY	-75642.86	17774.94	-4.26	0.000	-112053.2	-39232.55
cons	2247404	121534.3	18.49	0.000	1998452	2496355

. cv_regress

Method	1	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	-+- 	253115.47 200434.46 0.55147

. reg T46NoFundaorHamasRaw time interventionAPRIL postslopeAPRIL

Source		SS	df	MS		Numbe F(3	er of obs = 28) =	32 13.50
Model Residual + Total	1.8	5623e+12 3410e+12 5033e+12	3 28 31	8.8744e+11 6.5749e+10 1.4527e+11		Prob R-squ	> F = ared = a-squared =	0.0000 0.5912 0.5474 2.6e+05
T46NoFundaorHa				Std. Err.	t	P> t	[95% Conf	. Interval]
t interventionAP postslopeAP	ime RIL	3417 -20391 -83616. 228078	0 .3 5	15323.79 181135.6 19898.95 139325.7	2.23 -1.13 -4.20 16.37	0.034 0.270 0.000 0.000	2780.649 -574952.6 -124377.7 1995387	65559.36 167126.5 -42855.34 2566179

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		280248.05 226329.8 0.45312

. reg T46NoFundaorHamasRaw time interventionMARCH postslopeMARCH

Source		df	MS		Numbe:	r of obs = 28) =	32 12.67
Model Residual		2 3	8.6423e+11 6.8236e+10		Prob R-squa	•	0.0000 0.5757 0.5303
Total	4.5033e+1	2 31	1.4527e+11		Root I	-	2.6e+05
T46NoFundaorHa		Coef.	Std. Err.	t	P> t	-	. Interval]
interventionMA postslopeMA	ime 292 ARCH 265 ARCH -849	86.11 .6691 09.06 06830	17318.75 184520.9 20994.7 147463.8	1.69 0.00 -4.04 15.64	0.102 0.999 0.000 0.000	-6189.741 -377708.4 -127914.7 2004765	64761.95 378239.7 -41903.37 2608896

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		281781.73 236816.42 0.44585

AVERAGE TOTAL MONTHLY VIEWS

reg T46NoFundHamasAVG time intervention postslope

Source	SS	df	MS	Number of obs $=$	32
+				F(3, 28) = 2	4.30
Model	1.5377e+09	3	512561551	Prob > F = 0.	0000
Residual	590556612	28	21091307.6	R-squared = 0.	7225
+				Adj R -squared = 0.	6928

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 55 of 66 Total | 2.1282e+09 31 68652944.1 Root MSE = 4592.5

T46NoFundH~G	Coef.	Std. Err.	t	P> t	[95% Conf.	<pre>Interval]</pre>
time	818.3775	227.364	3.60	0.001	352.6434	1284.111
intervention	-14866.27	3282.691	-4.53	0.000	-21590.56	-8141.982
postslope	-1310.277	356.3993	-3.68	0.001	-2040.328	-580.2265
_cons	49171.72	2329.788	21.11	0.000	44399.37	53944.07

. cv_regress

Leave-One-Out Cross-Validation Results

Method	!	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	+ 	4925.5268 4114.587 0.63861

. reg T46NoFundHamasAVG time interventionMAY postslopeMAY

Source	SS	df	MS		ber of obs =	32
Model Residual	1.4175e+09 710758766	3 47: 28 253	2494167 84241.6	Pro	3, 28) = b > F = quared = R-squared =	18.61 0.0000 0.6660 0.6303
Total	2.1282e+09	31 686	52944.1	Roo	t MSE =	5038.3
T46NoFundHama~G	Coef.	Std. E	 rr. t	P> t	[95% Conf.	Interval]
time interventionMAY postslopeMAY	-10889.49 -1644.387	3573.0 386.41	63 -3.05 83 -4.26	0.004 0.005 0.000	311.1762 -18208.58 -2435.929	1430.586 -3570.406 -852.8448
cons	1 48856.7	2642.0	95 18.49	0.000	43444.61	54268.79

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 Value
Root Mean Squared Errors	5502.6127
Mean Absolute Errors	4357.318
Pseudo-R2	0.55146

. reg T46NoFundHamasAVG time interventionAPRIL postslopeAPRIL

Source	SS	df	MS	Number of obs = 32
				F(3, 28) = 13.50
Model	1.2582e+09	3	419393074	Prob > F = 0.0000
Residual	870062045	28	31073644.5	R-squared = 0.5912
				Adj R-squared = 0.5474
Total	2.1282e+09	31	68652944.1	Root MSE = 5574.4

T46NoFundHamasAVG	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL	742.8179 -4432.982	333.1326 3937.811	2.23 -1.13	0.034 0.270	60.42674 -12499.22	1425.209 3633.259
postslopeAPRIL	-1817.73	432.5947	-4.20	0.000	-2703.86	-931.5995

_cons | 49582.39 3028.882 16.37 0.000 43378.01 55786.77

. cv_regress

Leave-One-Out Cross-Validation Results

. reg T46NoFundHamasAVG time interventionMARCH postslopeMARCH

Source		SS	df	MS		Numbe	er of obs =	32
						F(3	28) =	12.66
Model	1.2	253e+09	3	408423359		Prob	> F = 0	0.0000
Residual	90	2971189	28	32248971		R-squ	ared = 0	0.5757
						Adj F	R-squared = 0	0.5303
Total	2.1	282e+09	31	68652944.1		Root	MSE =	5678.8
T46NoFundHamas	- '		•	Std. Err.	t	P> t	[95% Conf	. Interval]
t	ime	636.652	27	376.502	1.69	0.102	-134.5765	1407.882
interventionMA	RCH	5.5839	94	4011.404	0.00	0.999	-8211.405	8222.573
postslopeMA	RCH	-1845.83	33	456.4154	-4.04	0.000	-2780.758	-910.9087
	ons	50148.	. 6	3205.799	15.64	0.000	43581.82	56715.39

. cv_regress

 ${\tt Leave-One-Out\ Cross-Validation\ Results}$

Method	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	6125.807 5148.2146 0.44584

MEDIAN TOTAL MONTHLY VIEWS

 $\verb"reg T46NoFundHamasMED" time intervention postslope"$

Source	SS	df 	MS		Number of obs F(3, 28)	
Model Residual	76524624.7	3 255	508208.2 00889.95		Prob > F R-squared Adj R-squared	= 0.0000 $= 0.5773$
Total	132549543	31 42	75791.72		Root MSE	= 1414.5
T46NoFundH~D		Std. Err	. t	P> t	[95% Conf.	Interval]
time intervention postslope _cons	345.4044 -3798.599 -439.108 9221.419	70.02958 1011.09 109.7733 717.5897	4.93 -3.76 -4.00 12.85	0.000 0.001 0.000 0.000	201.9553 -5869.723 -663.9684 7751.503	488.8535 -1727.474 -214.2476 10691.33

Leave-One-Out Cross-Validation Results

Method	1	Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1513.5372 1253.5942 0.45732

reg T46NoFundHamasMED time interventionMAY postslopeMAY

Source	SS	df MS			er of obs = 3, 28) =	32 14.61
Model Residual	80886765.8 51662777.4	3 2696225 28 1845099	5.3 .19	Prob R-sqi	> F = uared = R-squared =	0.0000 0.6102
Total	132549543	31 4275791		_	-	1358.3
T46NoFundHama~D					[95% Conf.	Interval]
time interventionMAY	400.9118	73.66656 963.3153	5.44 -3.65	0.000	250.0127 -5493.25	551.8109 -1546.726

nterventionMAY | -3519.988 963.3153 -3.65 0.001 -5493.25 -1546.726 postslopeMAY | -529.4309 104.1803 -5.08 0.000 -742.8345 -316.0273 _cons | 8888.375 712.3218 12.48 0.000 7429.25 10347.5

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
	+	
Root Mean Squared Errors		1436.5901
Mean Absolute Errors		1220.6195
Pseudo-R2		0.50736

. reg T46NoFundHamasMED time interventionAPRIL postslopeAPRIL

Source	SS	df	MS	Number of ob F(3, 28	os = 3) =	32 9.74
Model Residual	67688935.8 64860607.4	3 28	22562978.6 2316450.27	Prob > F R-squared	= =	0.0001 0.5107
	132549543		4275791.72	Adj R-square Root MSE		1522
T46NoFundHamas	SMED Coe		 Std. Err. 		Conf	. Interv

interventionAPRIL -1824.989 1075.153 -1.70 0.101 -4027.34 377.362 postslopeAPRIL -592.4264 118.1127 -5.02 0.000 -834.3693 -350.483	T46NoFundHamasMED	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
	interventionAPRIL	-1824.989	1075.153	-1.70	0.101	-4027.34	568.0261 377.3625 -350.4835 10691.18

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors	 	1645.5625 1376.5626
Pseudo-R2	İ	0.36082

. reg T46NoFundHamasMED time interventionMARCH postslopeMARCH

Source		SS	df	MS			r of obs =	32 8.37
Model Residual		62686297 863246.2	3 28	20895432.3	R-squared =		0.0004 0.4729 0.4165	
Total	1:	32549543	31	4275791.72				1579.6
T46NoFundHamas			•	Std. Err.	t	P> t	[95% Con	f. Interval]
interventionMA postslopeMA	ime ARCH	349. -326.103 -609.234 9170.57	5 1	104.726 1115.794 126.9544 891.7101	3.33 -0.29 -4.80 10.28	0.002 0.772 0.000 0.000	134.6784 -2611.703 -869.2884 7343.986	563.7216 1959.496 -349.1797 10997.16

. cv_regress

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1706.3859 1444.0275 0.31438

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 59 of 66 44 Article Group Cross Validation (48 minus Hamas Fundamentalism Jihad Ammonium Nitrate articles)

RAW TOTAL MONTHLY VIEWS

. reg T44NoHamAmmJihFundRAW time intervention postslope

Source	1	SS	df		MS		Number of obs		32
Model Residual		2.7271e+12 1.0771e+12	3 28		003e+11 167e+10		F(3, 28) Prob > F R-squared Adj R-squared	=	23.63 0.0000 0.7169 0.6865
Total	İ	3.8042e+12	31	1.22	272e+11		Root MSE	=	2.0e+05
T44NoHamAm~W		Coef.	Std.	Err.	t	P> t	[95% Conf.	In	erval]
time intervention postslopecons		30711.4 -593689.9 -52947.52 2196493	9709. 14019 15220 99497	2.6	3.16 -4.23 -3.48 22.08	0.004 0.000 0.002 0.000	10821.48 -880861.5 -84125.52 1992682	-30 -21	0601.32 06518.3 1769.52 2400304

. cv_regress

Leave-One-Out Cross-Validation Results

Method	Value
Root Mean Squared Errors	210080.45
Mean Absolute Errors	174432.3
Pseudo-R2	0.63222

. reg T44NoHamAmmJihFundRAW time interventionMAY postslopeMAY

Source	SS	df MS	; 		ber of obs = 3, 28) =	32 18.46
Model Residual	2.5266e+12 1.2776e+12	3 8.4221e 28 4.5627e		Pro R-s	b > F = quared = R-squared =	0.0000 0.6642 0.6282
Total	3.8042e+12	31 1.22726	+11	_	t MSE =	2.1e+05
T44NoHamAmmJi~	W Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
tim interventionMA postslopeMA _con	Y -429858 Y -66264.44	11584.35 151485 16382.74 112015.3	2.81 -2.84 -4.04 19.51	0.009 0.008 0.000 0.000	8858.842 -740160.9 -99822.96 1955779	56317.76 -119555 -32705.91 2414685

. cv_regress

Method	Value
Root Mean Squared Errors	232324.24
Mean Absolute Errors	185440.75
Pseudo-R2	0.55250

[.] reg T44NoHamAmmJihFundRAW time interventionAPRIL postslopeAPRIL

Source	SS	df	MS		Number F(3,	of obs = 28) =	32 15.12
Model Residual	2.3522e+12 1.4520e+12		7.8406e+11 5.1857e+10		Prob > R-squa	F = (0.0000 0.6183
Total	3.8042e+12	31	1.2272e+11		Root M	1	2.3e+05
T44NoHamAmmJil	nF~W Co		Std. Err.	t	P> t	-	. Interval]
interventionAl	time 31293 PRIL -239	.29 1 699 1 .75 1	13608.94 160865.2 17672.11 123734.1	2.30 -1.49 -4.20 17.72	0.029 0.147 0.000 0.000	3416.651 -569216.3 -110486.4 1939113	59169.93 89818.35 -38087.08 2446028

. cv_regress

Leave-One-Out Cross-Validation Results

Method Value			
Mean Absolute Errors 199474.92	Method		Value
	Mean Absolute Errors	 	199474.92

. reg T44NoHamAmmJihFundRAW time interventionMARCH postslopeMARCH

Source		SS	df	MS		Numbe F(3	r of obs = 28) =	32 13.67
Model Residual		507e+12 134e+12		7.5358e+11 5.5123e+10		Prob R-squ	> F = ared =	0.0000 0.5943 0.5508
Total	3.80)42e+12	31	1.2272e+11		Root	1	2.3e+05
T44NoHamAmmJil	nF~W	Coe	 E.	Std. Err.	t	P> t	[95% Conf	. Interval]
interventionMap postslopeMa	- '	26300.1 -35214 -76156.0 22192	.1	15565.88 165845.2 18869.78 132538.7	1.69 -0.21 -4.04 16.74	0.102 0.833 0.000 0.000	-5585.138 -374932.6 -114809 1947707	58185.4 304504.4 -37503.01 2490694

. cv_regress

Method		Value
Root Mean Squared Errors		253436.9
Mean Absolute Errors		211313.23
Pseudo-R2		0.46859

AVERAGE MONTHLY VIEWS

. reg ${\tt T44NoHamAmmJihFundAVG}$ time intervention postslope

Source	SS	df	MS		Number of obs		32
Model Residual	+ 1.4086e+09 556363558	3 28 1	469536182 9870127.1		F(3, 28) Prob > F R-squared Adj R-squared	=	23.63 0.0000 0.7169 0.6865
Total	1.9650e+09	31 6	3386196.9		Root MSE	=	4457.6
T44NoHamAm~G	Coef.	Std. Er	r. t	P> t	[95% Conf.	In	terval]
time intervention postslope _cons	697.9975 -13493.04 -1203.355 49920.14	220.683 3186.24 345.927 2261.33	1 -4.2 8 -3.4	3 0.000 8 0.002	245.9475 -20019.76 -1911.956 45288.01	-69 -49	150.048 966.322 94.7537 4552.27

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 -+	 Value
Root Mean Squared Errors	1	4774.6186
Mean Absolute Errors	1	3964.3921
Pseudo-R2	1	0.63221

. reg T44NoHamAmmJihFundAVG time interventionMAY postslopeMAY

SS	df	MS	Number of obs $=$	32
			F(3, 28) =	18.46
1.3051e+09	3	435018695	Prob > F =	0.0000
659916019	28	23568429.3	R-squared =	0.6642
			Adj R-squared =	0.6282
1.9650e+09	31	63386196.9	Root MSE =	4854.7
	1.3051e+09 659916019	1.3051e+09 3 659916019 28	1.3051e+09 3 435018695 659916019 28 23568429.3	F(3, 28) = 1.3051e+09 3 435018695 Prob > F = 659916019 28 23568429.3 R-squared = Adj R-squared =

T44NoHamAmmJi~G	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionMAY postslopeMAY _cons	740.65	263.2848	2.81	0.009	201.3354	1279.965
	-9769.475	3442.896	-2.84	0.008	-16821.93	-2717.022
	-1506.013	372.341	-4.04	0.000	-2268.719	-743.3073
	49664.22	2545.843	19.51	0.000	44449.3	54879.15

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	5280.1831 4214.5736 0.55248

. reg T44NoHamAmmJihFundAVG time interventionAPRIL postslopeAPRIL

Source	SS	df	MS	Number of obs =	32
+				F(3, 28) = 1	5.12
Model	1.2150e+09	3	404983797	Prob > F = 0.	0000
Residual	750020712	28	26786454	R-squared = 0.	6183
+				Adj R -squared = 0.	5774

Case 1:15-cv-00662-TSE Document 181-2 Filed 03/08/19 Page 62 of 66 Total | 1.9650e+09 31 63386196.9 Root MSE = 5175.6

T44NoHamAmmJihF~G	 Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons	711.2107	309.2991	2.30	0.029	77.64032	1344.781
	-5447.554	3656.086	-1.49	0.147	-12936.71	2041.599
	-1688.336	401.6453	-4.20	0.000	-2511.069	-865.6025
	49831.05	2812.184	17.72	0.000	44070.55	55591.55

. cv_regress

Leave-One-Out Cross-Validation Results

Method	 	Value
Root Mean Squared Errors		5626.4981
Mean Absolute Errors		4533.5744
Pseudo-R2		0.49299

. reg T44NoHamAmmJihFundAVG time interventionMARCH postslopeMARCH

Source		SS	df	MS			r of obs =	32
Model Residual 	79	677e+09 7251454 650e+09	3 28 31	389240217 28473266.2 63386196.9		F(3 Prob R-squ Adj R Root	> F = ared = -squared =	13.67 0.0000 0.5943 0.5508 5336
T44NoHamAmmJih	- 1	Coef.		Std. Err.	t	P> t	[95% Con	f. Interval]
tinterventionMA postslopeMA	ime ARCH	597.7121 -799.9311 -1730.808 50436.37		353.7757 3769.269 428.8654 3012.291	1.69 -0.21 -4.04 16.74	0.102 0.833 0.000 0.000	-126.9645 -8520.929 -2609.299 44265.97	

. cv_regress

Method	Value
Root Mean Squared Errors	5760.0175
Mean Absolute Errors	4802.6243
Pseudo-R2	0.46858

MEDIAN MONTHLY VIEWS

. reg T44NoHamAmmJihFundMED time intervention postslope

Source	SS	df	MS		Number of obs	
Model Residual	57879940.6	3 1929 28 1255	93313.5 5950.05		F(3, 28) Prob > F R-squared Adj R-squared	= 0.0000 = 0.6221
Total			1501.35		Root MSE	= 1120.7
T44NoHamAm~D	Coef.	Std. Err.			[95% Conf.	Interval]
time intervention postslope _cons	277.2255 -3722.905	55.48251 801.059 86.97037 568.5266	5.00 -4.65 -3.63 15.15	0.000 0.000 0.001 0.000	163.5747 -5363.8 -493.5298 7446.926	390.8763 -2082.01 -137.2283 9776.074

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1204.2531 998.7613 0.50971
100000 112	1	0.003/1

. reg T44NoHamAmmJihFundMED time interventionMAY postslopeMAY

Source		df MS			ber of obs = 3, 28) =	32 20.34
Model Residual	63777614.9 29268927	3 21259 28 1045318	205 .82	Pro	b > F = quared =	0.0000 0.6854
,	93046541.9			_	R-squared = t MSE =	
T44NoHamAmmJi~I	Coef.				[95% Conf.	. Interval]
time interventionMA	336.9338		6.08	0.000	223.354 -5156.215	

time | 336.9338 55.44788 6.08 0.000 223.354 450.5137 interventionMAY | -3670.966 725.0751 -5.06 0.000 -5156.215 -2185.717 postslopeMAY | -404.5265 78.41514 -5.16 0.000 -565.1526 -243.9003 __cons | 8253.25 536.1555 15.39 0.000 7154.985 9351.515

. cv regress

Leave-One-Out Cross-Validation Results

Method	1	Value
Root Mean Squared Errors Mean Absolute Errors	+- 	1079.2187 935.57829
Pseudo-R2	1	0.60239

. reg T44NoHamAmmJihFundMED time interventionAPRIL postslopeAPRIL

Source	SS	df	MS	Number of obs =	=	32
 +-				F(3, 28)	=	10.04
Model	48209351.7	3	16069783.9	Prob > F	=	0.0001
Residual	44837190.2	28	1601328.22	R-squared =	=	0.5181
 +-				Adj R-squared =	=	0.4665
Total	93046541.9	31	3001501.35	Root MSE =	=	1265.4

T44NoHamAmmJihF~D	 +-	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionAPRIL postslopeAPRIL _cons		309.8536 -1926.92 -468.0104 8406.705	75.62426 893.9207 98.20312 687.585	4.10 -2.16 -4.77 12.23	0.000 0.040 0.000 0.000	154.9443 -3758.034 -669.1704 6998.251	464.7629 -95.80659 -266.8505 9815.159

. cv_regress

Leave-One-Out Cross-Validation Results

Method		Value					
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2		1387.7669 1091.2975 0.35549					

. reg T44NoHamAmmJihFundMED time interventionMARCH postslopeMARCH

Source	1	SS	df	MS	Number of obs =	32
	+-				F(3, 28) =	8.08
Model		43173895.2	3	14391298.4	Prob > F =	0.0005
Residual		49872646.7	28	1781165.95	R-squared =	0.4640
	+-				Adj R-squared =	0.4066
Total	1	93046541.9	31	3001501.35	Root MSE =	1334.6

T44NoHamAmmJihF~D	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
time interventionMARCH postslopeMARCH _cons	283.9912	88.48334	3.21	0.003	102.7413	465.2411
	-632.2332	942.7373	-0.67	0.508	-2563.343	1298.877
	-489.7167	107.2642	-4.57	0.000	-709.4374	-269.996
	8544.637	753.4085	11.34	0.000	7001.35	10087.92

[.] cv_regress

Method		Value				
Root Mean Squared Errors Mean Absolute Errors Pseudo-R2	 	1445.5777 1183.4531 0.30089				

List of 48 Terrorism Articles with Privacy Sensitivity Scores (from Survey)

Topic Keyword	Wikipedia Articles	Government Trouble	Browser Delete	Privacy Sensitive	Avoidance	Average
Al Qaeda	http://en.wikipedia.org/wiki/Al-Qaeda	2.20	2.11	2.21	2.84	2.34
terrorism	http://en.wikipedia.org/wiki/terrorism	2.19	2.05	2.16	2.79	2.30
terror	http://en.wikipedia.org/wiki/terror	1.98	1.96	2.01	2.64	2.15
attack	http://en.wikipedia.org/wiki/attack	1.92	1.91	1.92	2.56	2.08
Iraq	http://en.wikipedia.org/wiki/iraq	1.60	1.74	1.76	2.25	1.84
Afghanistan	http://en.wikipedia.org/wiki/afghanistan	1.61	1.71	1.75	2.23	1.83
Iran	http://en.wikipedia.org/wiki/iran	1.62	1.73	1.78	2.25	1.85
Pakistan	http://en.wikipedia.org/wiki/pakistan	1.59	1.71	1.75	2.22	1.82
agro	http://en.wikipedia.org/wiki/agro	1.51	1.80	1.76	2.29	1.84
Environmental terrorism	http://en.wikipedia.org/wiki/Environmental_terrorism	2.20	2.20	2.24	2.92	2.39
Eco terrorism	http://en.wikipedia.org/wiki/Eco-terrorism	2.22	2.20	2.22	2.92	2.39
Conventional weapon	http://en.wikipedia.org/wiki/Conventional_weapon	2.03	2.16	2.07	2.81	2.27
Weapons grade	http://en.wikipedia.org/wiki/Weapons-grade	2.18	2.22	2.17	2.99	2.39
dirty bomb	http://en.wikipedia.org/wiki/Dirty_bomb	2.72	2.55	2.50	3.45	2.81
Nuclear Enrichment	http://en.wikipedia.org/wiki/Nuclear_enrichment	2.22	2.21	2.21	2.92	2.39
Nuclear	http://en.wikipedia.org/wiki/nuclear	1.84	1.97	1.91	2.55	2.07
Chemical weapon	http://en.wikipedia.org/wiki/Chemical_weapon	2.43	2.36	2.39	3.16	2.59
Biological weapon	http://en.wikipedia.org/wiki/Biological_weapon	2.44	2.39	2.39	3.18	2.60
Ammonium nitrate	http://en.wikipedia.org/wiki/Ammonium_nitrate	2.49	2.44	2.26	3.24	2.61
Improvised explosive device	http://en.wikipedia.org/wiki/Improvised_explosive_device	2.82	2.64	2.53	3.46	2.86
Abu Sayyaf	http://en.wikipedia.org/wiki/Abu Sayyaf	2.02	1.96	1.99	2.57	2.14
Hamas	http://en.wikipedia.org/wiki/hamas	1.90	1.93	1.97	2.49	2.07
FARC					2.49	2.07
	http://en.wikipedia.org/wiki/FARC	1.83	1.88	1.90		
Irish Republican Army	http://en.wikipedia.org/wiki/Irish_Republican_Army	1.62	1.77	1.83	2.24	1.87
Euskadi ta Askatasuna	http://en.wikipedia.org/w/Euskadi_ta_Askatasuna	1.86	1.88	1.88	2.43	2.01
Hezbollah	http://en.wikipedia.org/wiki/hezbollah	1.86	1.90	1.96	2.46	2.05
Tamil Tigers	http://en.wikipedia.org/wiki/Tamil_Tigers	1.76	1.86	1.87	2.39	1.97
PLO	http://en.wikipedia.org/wiki/Palestine_Liberation_Organization	1.77	1.87	1.91	2.42	1.99
Palestine Liberation Front	http://en.wikipedia.org/wiki/Palestine_Liberation_Front	1.81	1.89	1.95	2.47	2.03
Car bomb	http://en.wikipedia.org/wiki/Car_bomb	2.72	2.61	2.50	3.40	2.81
jihad	http://en.wikipedia.org/wiki/jihad	2.15	2.19	2.17	2.89	2.35
Taliban	http://en.wikipedia.org/wiki/taliban	2.06	2.03	2.10	2.70	2.22
Suicide bomber	http://en.wikipedia.org/wiki/Suicide_bomber	2.25	2.31	2.24	2.97	2.44
Suicide attack	http://en.wikipedia.org/wiki/Suicide_attack	2.30	2.36	2.29	3.04	2.50
AL Qaeda in the Arabian Peninsula	http://en.wikipedia.org/wiki/Al-Qaeda_in_the_Arabian_Peninsula	2.01	1.98	2.06	2.63	2.17
Al Qaeda in the Islamic Maghreb	http://en.wikipedia.org/wiki/Al-Qaeda_in_the_Islamic_Maghreb	2.05	1.98	2.06	2.60	2.17
Tehrik-i-Taliban Pakistan	http://en.wikipedia.org/wiki/Tehrik-i-Taliban Pakistan	1.96	1.96	1.97	2.59	2.12
Yemen	http://en.wikipedia.org/wiki/yemen	1.60	1.72	1.74	2.18	1.81
Pirates	http://en.wikipedia.org/wiki/pirates	1.44	1.67	1.67	2.10	1.72
Extremism	http://en.wikipedia.org/wiki/extremism	1.64	1.90	1.86	2.40	1.95
Somalia	http://en.wikipedia.org/wiki/somalia	1.50	1.68	1.67	2.12	1.74
Nigeria	http://en.wikipedia.org/wiki/nigeria	1.48	1.66	1.64	2.07	1.71
Political radicalism	http://en.wikipedia.org/wiki/Political_radicalism	1.75	1.91	1.97	2.48	2.03
Al-Shabaab	http://en.wikipedia.org/wiki/Al-Shabaab	1.84	1.89	1.89	2.48	2.03
nationalism	http://en.wikipedia.org/wiki/nationalism	1.48	1.71	1.73	2.20	1.78
Recruitment	http://en.wikipedia.org/wiki/recruitment	1.74	1.90	1.87	2.54	2.01
Fundamentalism	http://en.wikipedia.org/wiki/fundamentalism	1.60	1.79	1.80	2.32	1.88
Islamist	http://en.wikipedia.org/wiki/islamist	1.79	1.79	1.80	2.32	2.45
	HUD.//EH.WINIDEUIG.UIU/WIKI/ISIGITIISU	1.79	1.89	1.93	2.40	2.40

- 2.08 = Median of the Average Privacy Ratings for the 48 Articles
- 23 Most Privacy Sensitive Article Set includes all articles in the 48 Terrorism Group with combined privacy rating average above the 2.08 median.

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jihad	http://en.wikipedia.org/wiki/jihad	2.15	2.19	2.17	2.89	2.35
Taliban	http://en.wikipedia.org/wiki/taliban	2.06	2.03	2.10	2.70	2.22
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AL Qaeda in the Arabian Peninsula	http://en.wikipedia.org/wiki/Al-Qaeda_in_the_Arabian_Penin:	2.01	1.98	2.06	2.63	2.17
	http://en.wikipedia.org/wiki/Al-	2.05	1.98	2.06	2.60	
Al Qaeda in the Islamic Maghreb	Qaeda_in_the_lslamic_Maghreb	2.03	1.50	2.00	2.00	2.17
Tehrik-i-Taliban Pakistan	http://en.wikipedia.org/wiki/Tehrik-i-Taliban_Pakistan	1.96	1.96	1.97	2.59	2.12