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ethans.little.function <- function(G=50000, gamma= 0, sigma2.theta=1,
sigma2.epsilon=1, sigma2.xstar=1, sigma2.rw=0) {

  # first level simulation
  thetaL <- rnorm(G, mean=0, sd=sqrt(sigma2.theta))
  thetaR <- rnorm(G, mean=0, sd=sqrt(sigma2.theta))
  epsilonL <- rnorm(G, mean=0, sd=sqrt(sigma2.epsilon))
  epsilonR <- rnorm(G, mean=0, sd=sqrt(sigma2.epsilon))
  eta1 <- rnorm(G, mean=gamma, sd=sqrt(sigma2.xstar))
  lambda1 <- rep(sigma2.theta / (sigma2.theta + sigma2.epsilon), G)
  SL1 <- thetaL + epsilonL
  SR1 <- thetaR + epsilonR
  mL1 <- lambda1 * SL1
  mR1 <- lambda1 * SR1

reelect1 <- sum(mL1 - mR1 >= eta1) / (sum(mL1 - mR1 >= eta1) + sum(mL1 - mR1 < eta1))

  # yank off the first case
  thetaL2 <- thetaL[mL1 - mR1 >= eta1]
  thetaR2 <- rnorm(length(thetaL2), mean=0, sd=sqrt(sigma2.theta))
  epsilonL2 <- rnorm(length(thetaL2), mean=0, sd=sqrt(sigma2.epsilon))
  epsilonR2 <- rnorm(length(thetaL2), mean=0, sd=sqrt(sigma2.epsilon))
  eta2 <- rnorm(length(thetaL2), mean=gamma, sd=sqrt(sigma2.xstar))
  lambdaL12 <- lambda1[mL1 - mR1 >= eta1]
  lambdaL2 <- (lambdaL12 * sigma2.epsilon + sigma2.rw) / (lambdaL12 * sigma2.theta
+ sigma2.rw + sigma2.epsilon)
  lambdaR2 <- rep(sigma2.theta / (sigma2.theta + sigma2.epsilon), length(thetaL2))
  SL2 <- thetaL2 + epsilonL2
  SR2 <- thetaR2 + epsilonR2
  mL2 <- lambdaL2 * SL2 + (1 - lambdaL2) * mL1[mL1 - mR1 >= eta1]
  mR2 <- lambdaR2 * SR2

#Probability of left wing guy achieving reelection, conditioning on incumbency

reelect2 <- sum(mL2 - mR2 >= eta2) / sum(mL1 - mR1 >= eta1)

#Now calculate the increased probability of winning given incumbency

iaL <- reelect2 - reelect1

#now I need to define the normal vote

sigma <- sqrt(((2*(sigma2.theta^2))/(sigma2.theta + sigma2.epsilon)) + sigma2.xstar)

nv <- 1 - pnorm((gamma / sigma))

  cat("iaL ", iaL, "\n", "nv", nv, "\n", "reelect1", reelect1, "\n", "reelect2", reelect2, "\n")
  return(c(iaL, nv, reelect1, reelect2))
}

ruler<- seq(-4,4,.25)
storage.matrix <- matrix(NA, length(ruler), 4)

count <- 1
for(i in ruler) {
  storage.matrix[count,1:4] <- ethans.little.function(G=50000, gamma=i)
  count <- count + 1
}
```

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}  
  
#create the final incumbency advantage matrix  
storage.matrix2 <-matrix(NA, length(seq(ruler)),4)  
  
#now put back in the original stuff  
storage.matrix2[,1:2] <- storage.matrix[,1:2]  
  
#now add the right wing incumbency advantage  
for(j in seq(1,length(ruler))) {storage.matrix2[j,3]<-storage.matrix2[34-j,1]}  
  
#now add the average per district incumbency advantage  
for(k in seq(1,length(ruler))) {storage.matrix2[k,4]<-  
  storage.matrix2[k,2] * storage.matrix2[k,1] + (1-storage.matrix2[k,2]) *  
  storage.matrix2[k,3]}  
  
#Now make a matrix with the left-wing component parts  
  
storage.matrix3<-matrix(NA, length(seq(ruler)),5)  
  
# 1. Add in the Probability of winning an open seat  
  
storage.matrix3[,1]<-storage.matrix[,3]  
  
#2. Add in the probabilitly of winning an incumbent seat  
  
storage.matrix3[,2]<- storage.matrix[,4]  
  
#3. Now subtract these two to get the additional probability of winning given that you are an  
incumbent  
  
storage.matrix3[,3]<-storage.matrix3[,2]-storage.matrix3[,1]  
  
#4. Add in 1- the normal vote  
  
storage.matrix3[,4]<- 1-storage.matrix[,2]  
  
#5. Calculate the left wing contribution to the IA  
storage.matrix3[,5]<- storage.matrix3[,4] * storage.matrix3[,3]  
  
#Now plot the probability of winning the open seat and the incumbent seat as a function of the NV  
  
postscript(file = "c:/latex/incubency/figuresR/pr_win.eps", horizontal = FALSE, paper = "letter")  
par(cex=2)  
plot(storage.matrix3[,4],storage.matrix3[,1], type="l",xlab="right-wing normal vote",  
ylab="probability left-wing candidate wins", xlim=c(0,1.0), main=expression(paste({sigma^2}  
[theta] == 1, ", ", {sigma^2} [epsilon] == 1, ", ", {sigma^2} [eta] == 1)))  
points(storage.matrix3[,4],storage.matrix3[,1], pch =19)  
lines(storage.matrix3[,4],storage.matrix3[,2],type="l")  
points(storage.matrix3[,4],storage.matrix3[,2], pch=23)  
legend(.35, 1.0, legend=c("open seat", "left-wing incumbent"),pch=c(19,23),cex=.85)  
dev.off()  
  
#Now plot the left-wing incumbency advantage  
postscript(file = "c:/latex/incubency/figuresR/lw_inc_adv.eps", horizontal = FALSE, paper =  
"letter")  
par(cex=2)  
plot(storage.matrix3[,4],storage.matrix3[,3], type="l",xlab="right-wing normal vote",  
ylab="left-wing incumbency advantage",  
  xlim=c(0,1.0), ylim=c(-.05,.15), main=expression(paste({sigma^2} [theta] == 1, ", ",  
  {sigma^2} [epsilon] == 1, ", ", {sigma^2} [eta] == 1)))  
dev.off()
```