

# Two-Level Theories and Fuzzy Sets

Gary Goertz  
Department of Political Science  
University of Arizona  
Tucson, AZ 85721  
email: ggoertz@u.arizona.edu

and

James Mahoney  
Department of Sociology  
Brown University  
email: James\_Mahoney@brown.edu

21 January 2004

An earlier version of this paper was presented at the Second Annual Training Institute on Qualitative Research Methods, Arizona State University. For helpful comments and advice, we thank Charles C. Ragin. James Mahoney's work on this material is supported by the National Science Foundation under Grant No. 0093754. This paper can be downloaded from [ftp://128.196.23.212/iqrm/goertz\\_mahoney2004.pdf](ftp://128.196.23.212/iqrm/goertz_mahoney2004.pdf)

A "teaching" version of this paper is available from the authors. It is a lightly-edited version of the current paper with exercises and answer key.

Gary Goertz teaches political science at the University of Arizona. His books include *International Norms and Decision Making: A Punctuated Equilibrium Model* (Rowman & Littlefield, 2003), *Contexts of International Politics* (Cambridge University Press, 1994), and with Paul F. Diehl *Territorial Change and International Conflict* (Routledge, 1992) and *War and Peace in International Rivalry* (University of Michigan Press, 2000). He is coeditor with Harvey Starr of *Necessary Conditions: Theory, Methodology, and Applications* (Rowman & Littlefield, 2002).

James Mahoney is an associate professor of sociology at Brown University. He is the author of *The Legacies of Liberalism: Path Dependence and Political Regimes in Central America* (Johns Hopkins University Press, 2001), which received the Barrington Moore Jr. Prize of the Comparative and Historical Sociology Section of the American Sociological Association. With Dietrich Rueschemeyer, Mahoney is coeditor of *Comparative Historical Analysis in the Social Sciences* (Cambridge University Press, 2003). He has published articles on causal analysis in small-*N* research, path dependence in historical sociology, and long-run development and political change in Latin America.

## **Abstract**

Two-level theories explain outcomes with causal variables at two levels of analysis that are systematically related to one another. Although many prominent scholars in the field of comparative analysis have developed two-level theories, the empirical and methodological issues that these theories raise have yet to be investigated. In this article, we explore different structures of two-level theories and consider the issues involved in testing these theories with fuzzy-set methods. We show that grasping the overall structure of two-level theories requires both specifying the particular type of relationship (i.e., causal, ontological, or substitutable) that exists between and within levels of analysis and specifying the logical linkages between levels in terms of necessary and sufficient conditions. We argue that for the purposes of testing these theories fuzzy-set analysis provides a powerful set of tools. However, to realize this potential, investigators using fuzzy-set methods must be clear about the two-level structure of their theories from the onset. We illustrate these points through an empirical, fuzzy-set test of Skocpol's *States and Social Revolutions*.

With rare exceptions, theories utilize nonhierarchical, single-level causal structures. Whether statistical or qualitative, the results of the empirical analysis are represented in one equation. In this article, we show that *two-level* theories have distinctive theoretical properties and advantages, and in fact that many prominent theories really are two level in nature.

Two-level theories offer explanations of outcomes by conceptualizing causal variables at two levels of analysis that are systematically related to one another. One level represents the core of the theory, focusing on the central causal variables and main outcome under investigation. The variables at this level refer to easily grasped and remembered concepts around which our social science vocabulary is primarily organized. We use the expression “basic level” to describe this part of the theory (c.f., Brown 1965; Rosch et al. 1976). A second level focuses on causal variables at a less central level of aggregation, often at a lower level. The variables at this “secondary level” are also causes of the main outcome under investigation, but their effects cannot be understood independently of their relationship with the causal factors at the basic level. Thus, one must grasp the structure of the relationship between the basic level and the secondary level before the theory as a whole can be understood and evaluated.

We explore different structures of two-level theories and examine the methodological issues involved in employing fuzzy-set analysis test to these theories. We are centrally concerned with theories that propose relationships among variables using ideas about necessary and sufficient conditions. At either level, we examine two specific logical structures: (1) a set of causal factors that are individually necessary and jointly sufficient; and (2) a set of causal factors that are individually sufficient but not necessary. These kinds of causal relationships are commonly formulated in comparative studies, and they can be usefully analyzed with Ragin’s (1987; 2000) methods. However, methodologists have yet to explore either of these causal structures in the context of two-level theories.

We also focus attention on how variables at a secondary level relate to the causal variables of the basic level. We examine three possible theoretical relationships: causal, ontological, and substitutable. With a causal relationship, the variables at the secondary level are treated as the causes of the causal variables at the basic level. In this sense, one can think about this kind of relationship as modeling “causes of causes.” With an ontological relationship, the variables at the secondary level represent features that define or constitute causal variables at the basic level. These secondary-level variables are *not* indicators of the basic-level variables, but rather are the elements that literally constitute basic-level phenomena. Finally, with a substitutable relationship, the variables at the secondary level are different ways by which it is possible arrive at basic-level states. Here secondary-level variables often refer to alternative means of achieving ends represented by variables at the basic level.

Ideas of necessary and sufficient conditions are essential to understanding each of these three relationships. For example, an ontological relationship traditionally has referred to a set of secondary-level variables that are necessary and sufficient for the existence of a given basic-level variable; in the classical approach to concepts, categories are defined via necessary and sufficient conditions (Sartori 1970; Collier and Mahon 1993; Lakoff 1987). A substitutable relationship refers to a set of secondary-level variables that are individually sufficient but not necessary for the presence of a given basic-level variable; they are various means to attain a given end (Most and Starr 1984). Finally, a causal relationship might be characterized by either necessity or sufficiency, including complex combinations of the two. Grasping the link between the secondary level and the basic level therefore requires both specifying the theoretical nature of the relationship (i.e., causal, ontological, or substitutable) and specifying the logical structure of the relationship in terms of necessary and sufficient conditions.

While we shall see that several well-known theories have a two-level structure, two-level theories have not been recognized as such in the literature. Cioffi-Revilla (1998; see also Cioffi-Revilla and Starr 2002) provides perhaps the only exception. He describes and analyzes two-level structures that clearly are hierarchical and that relate variables across levels using necessary and sufficient conditions. This work nicely compliments the present analysis. Cioffi-Revilla presents two-level theories in an abstract and mathematical manner, while we stress the many applications in the area of qualitative comparative research. In addition, Cioffi-Revilla is thoroughly probabilistic in his approach. He thus shows that one cannot object to necessary and sufficient condition structures as being inherently deterministic.

Our discussion proceeds in two parts. In part one, we focus on the structure of two-level theories. We consider the common features found across all two-level theories as well as the distinctive types of these theories. In terms of distinct types, we examine both alternative logical structures that can characterize causal relations at the basic level and alternative relationships that can exist between the secondary level and the basic level. We then concretely illustrate these alternative possibilities with substantive examples from leading works in the field of comparative analysis.

In part two, we turn our attention to the use of fuzzy-set analysis as a tool for testing two-level theories. We focus here on Skocpol's *States and Social Revolutions* (1979) as an extended example because it is a famous study that has been at the center of much methodological debate. We suggest that our analysis provides for the first time a succinct and accurate portrayal of the *structure* of Skocpol's theory. In addition, we provide the first test of this theory using fuzzy-set techniques.

We conclude that fuzzy-set methods are very helpful for testing two-level theories because they allow the analyst to think about complex causal patterns in terms of necessary and sufficient conditions. Yet these methods will have problems evaluating two-level theories if one is not clear about the structure of these theories from the onset. For example, a fuzzy-set test that focuses on variables of the secondary level will not generate meaningful results unless the relationship between these variables and basic-level causes is systematically considered. Hence, analysts must consider the overall structure of a two-level theory *before* evaluating it using fuzzy-set techniques (or any other method).

Based on our discussion, we offer a number of suggestions for scholars who seek to develop two-level theories and test them using fuzzy-set methods in the future. We call for greater explicitness about the nature of the relationship between secondary and basic-level variables. We also urge investigators to think through and carefully justify the logical procedure through which secondary-level variables are used to generate basic-level variables. Different procedures produce different variable scores at the basic level, with large implications for the evaluation of the overall theory.

## **The Structure of Two-Level Theories**

In this section, we describe the common structure of two-level theories, drawing on the concepts of basic level and secondary level. We also examine different logical structures that can exist at the two levels, and the different kinds of relationships that can exist between the secondary level and the basic level.

## Basic Level

In a two-level theory, the basic level contains the main causal variables and outcome variable of the theory as a whole. A typical summary of a two-level theory will focus on the concepts and argument contained within the basic level. We adopt the label “basic level” from the work of Brown (1965), Rosch and her colleagues (Rosch et al. 1976), and other cognitive scientists who study categorization (see Lakoff 1987, esp. chap. 2). These analysts have found that ordinary language users prefer to communicate and think at a certain level of aggregation, which they call the basic level. For example, we learn and use basic-level concepts like table and chair more readily than more general concepts like furniture or more specific ones like stool. We believe that the same practice applies to the social sciences. Social scientists name and remember things more easily at a certain level of analysis and thus organize much of their thinking and arguments at this basic level. For example, contemporary social scientists are more likely to build their main theories around concepts such as democracy, war, and welfare state as opposed to concepts at higher levels of analysis (e.g., political system, violence, and public policy) or lower levels of analysis (e.g., federal democracy, internal war, or maternal welfare state).<sup>1</sup>

Variables at the basic-level form the building blocks of two-level theories, but there are different logical structures through which these variables can be put together. We find that much qualitative and comparative work uses two logical structures at the basic level: (1) a set of causal factors that are individually necessary and jointly sufficient for an outcome; and (2) a set of causal factors that are individually sufficient but not necessary for an outcome. We refer to the first structure as a “conjuncture of necessary causes” to highlight the fact that a combination of necessary conditions are sufficient to produce an outcome. We refer to the second structure using the term “equifinality,” which means that there are various conditions that are sufficient to produce the same outcome and hence *multiple paths* to the same outcome (see Ragin 1987). For example, a classic example of equifinality is Barrington Moore’s (1966) argument that there are three independent routes to the modern world.

The underlying logical structure of a conjuncture of necessary causes can be specified simply as:

$$Y = X * Z \quad (1)$$

In this equation, we have two necessary conditions ( $X$  and  $Z$ ) that are jointly sufficient for  $Y$ . We use the asterisk to signify the logical AND. Because the equation indicates that a case must be a member of  $X$  and  $Z$  to be a member of  $Y$ , we can refer to this basic structure as characterized by AND.

The second logical structure is equifinality. In contrast to equation (1), there are no necessary conditions in this structure. Instead, there are multiple paths by which  $Y$  can occur:

$$Y = X + Z \quad (2)$$

Equation (2) provides this structure in that the plus sign designates the logical OR, such that  $X$  or  $Z$  is sufficient for  $Y$ . Hence, equifinality is a logical structure characterized by OR.

These two types are not the only options for representing causal structures at the basic level. For example, one could have a basic level theory that simply focused on individually necessary causes. Likewise, one could easily formulate more complex hybrid structures such as:

$$Y = U * X + U * Z \quad (3)$$

---

<sup>1</sup>Yet, it would be wrong to see the basic level as single fixed point shared by all scholars. The exact level of categorization that corresponds to the basic level may vary across scholarly circles depending on expertise and knowledge, much as is true with the basic level of ordinary concepts for different cultural communities.

In equation (3), we have both a necessary condition (i.e.,  $U$ ) and equifinality (i.e.,  $U$  and  $X$  or  $U$  and  $Z$ ). For the purposes of this paper, we will focus our discussion of the basic level on the two canonical causal structures of equifinality and a conjuncture of necessary causes.

## Secondary Level

Variables at the secondary level are less central to the core argument and refer to concepts that are less easily remembered and processed. Nevertheless, these variables play a key theoretical role. For example, in theories about democracy, the variables of free elections, civil liberties, and broad suffrage often play a major role, even though they are still secondary compared to the basic-level concept of democracy itself.

Three relationships can exist between the secondary level and the basic level: causal, ontological, and substitutability. It bears emphasis that none of these relationships is simply one in which the secondary-level variables serve as indicators or measures of the basic-level variables. The role of the secondary-level variables is *not* to operationalize the basic-level variables. Rather, in a two-level theory, the secondary-level variables *always have a causal relationship to the main outcome variable*. Two-level theories are complex precisely because the nature through which secondary-level variables affect the main outcome variable varies depending on how these variables relate to the causal variables at the basic level.

First, there may be a *causal relationship* between secondary-level variables and basic-level causal variables; in this case, secondary-level variables represent “causes of causes.” With a causal relationship between levels, the secondary-level variables affect the main outcome variable by helping to bring into being more temporally proximate causal variables at the basic level. Hence, when a causal relationship exists between levels, one can usefully speak about more remote causes (i.e., secondary-level causes) and more proximate causes (i.e., basic-level causes).

The logical structure of the causal relationship between variables at the two levels can vary. For example, either the conjuncture of necessary cause structure or the equifinality structure discussed above in equations (1) and (2) could apply. Alternatively, the secondary-level variables could be individually necessary but not jointly sufficient for the basic-level variables or some more complex formulation. Below we consider different alternatives.

Second, an *ontological relationship* can exist between levels. In this case, the secondary-level variables represent the defining features that constitute the basic-level variables; the secondary-level variables literally *are* the elements that compose the basic-level variables. For example, free elections, civil liberties, and broad suffrage might be treated as the ontological secondary-level variables that constitute the basic-level variable of democracy. We use the word “ontological” to describe this relationship because it stresses that the issue concerns the essential character, structure, and underlying parts of the phenomenon to which the basic-level concept refers. In addition, ontological is preferable to alternatives such as “descriptive” or “definitional” because, in a two-level theory, the secondary-level variables play a key causal role in explaining why the basic-level causal variables have the effects they do. For example, the institutional theory of the “democratic peace” invokes elections as a key part of the explanation for why democracies do not fight wars with each other. In this theory, the ontological secondary-level variable of elections (which in part defines the basic-level concept of democracy) has a causal impact on the main outcome variable of war.

The logical structure of an ontological relationship can take different forms. Traditionally, most scholars have defined concepts in terms of necessary and sufficient conditions. For example, the classical approach to concepts built around a taxonomical hierarchy, as exemplified by Sartori

(1970), treats defining attributes (secondary-level variables) as necessary and sufficient for membership in a concept (a basic-level variable). With the classical approach, the analyst uses AND to connect the secondary-level variables with the basic-level variable.

Although the classical approach is frequently employed, the work of Collier and his collaborators (Collier and Mahon 1993; Collier and Levitsky 1997) shows that alternatives do exist. Most notably, the family resemblance idea (Wittgenstein 1968) embodies the logical structure of equifinality rather than necessity. By definition, family resemblance means that there are no necessary conditions (i.e., no single trait is shared by all members of the family). Instead, as long as cases have enough characteristics associated with the family, these cases are members of the family. Hence, the family resemblance structure is one of sufficiency without necessity, the hallmark of equifinality.

To connect the secondary-level variables with the basic-level variable in the family resemblance structure, the analyst uses OR. However, because the family resemblance structure may require that more than one secondary-level variable must be present for membership in the basic level, the strict application of OR will not always be adequate (i.e., the presence of a single secondary-level variable may *not* be sufficient for membership in the basic-level category). Instead, the structure can be better modeled by another version of OR that implements the rule that “m of n characteristics must be present.” Thus, when considering the ontological family resemblance structure, we propose to implement OR as follows:

$$Y = \min(\text{sum}(X_1, X_2, \dots), 1) \quad (4)$$

Equation (4) is a fuzzy-set logic implementation of the family resemblance m-of-n rule.<sup>2</sup> When using this implementation, the values of the secondary-level variables are calibrated to reflect the number of attributes that must be present for a case to be a member of the basic level. For example, if at least two of four possible attributes must be present to be a member, then the values of the secondary level variables should be set to a maximum of .50 (e.g., if the variable is coded dichotomously, its possible values would be 0.00 and .50). Hence, if two secondary level variables are present, the case would be a member of the family (i.e., the sum of .50 and .50 is 1.00). If only one secondary-level variable is present, the case would be excluded from full membership. We use the expression  $\min(\text{sum}X_i, 1)$  to characterize this procedure for implementing OR.

Finally, we consider a *substitutable relationship* between the secondary and basic levels. In this case, the secondary-level variables are neither causes nor constitutive features of the basic-level causal variables. Rather, each secondary-level variable is a substitutable means to a given basic-level variable. At the basic level is a concept such as “labor incorporation” (Collier and Collier 1991). Substitutability at the secondary level is an analysis of the different ways that labor can or has been incorporated in different countries. In some countries this incorporation occurred via political parties, while in others it has been done by the state. Cioffi-Revilla (1998) stresses that substitutability is related to redundancy in systems (e.g., Bendor 1985; Landau 1969). Systems are more stable if necessary components have backups and alternative sources. An example is the US nuclear deterrence via the triad of air, land, and submarine-based weapons. If any one or two legs of the system were to be taken out by attack, there is enough redundancy in the system to give the United States a second strike capability (Cioffi-Revilla 1998).

Two-level theories are thus distinctive and powerful precisely because secondary-level variables are systematically related to basic-level variables. The addition of the secondary-level variables not only adds complexity to the argument developed at the basic level, but also helps analysts empirically substantiate the argument at the basic level. To concretely test the claims at the basic level, analysts must draw on the information at the secondary level, which allows them to move

---

<sup>2</sup>In fuzzy-set logic there are various ways to implement OR; see Smithson 1987 for a discussion.

down (or occasionally up) levels of analysis and examine data that further elaborates the causal relationship. For example, the examination of an ontological relationship between levels allows the analyst to explore the specific defining properties of the basic-level concepts that actually affect the outcome of interest. In this case of an ontological relationship, the specific properties identified in the secondary level are “mechanisms” that explain why the basic-level variables have the effects they do. Substitutability is usually pursued when the analyst needs to explore the different ways in which the basic-level process can be fulfilled. Here the basic level taps a factor which is common across cases (e.g., labor incorporation), while the secondary level permits differentiation among cases in the ways in which this can occur (e.g., state or party incorporation of labor). Finally, a causal relationship enables the researcher to deepen the analysis by adding an account of the more temporally removed processes that bring into being the proximate basic-level causes themselves. This approach is highly effective when the basic-level causes are very closely related to the main outcome of interest.

In this discussion, we have emphasized different ways in which secondary-level variables can relate to *causal* variables at the basic level. However, two-level theories that propose an ontological relationship may consider the linkage between secondary-level variables and the main *outcome* variable at the basic level. In doing so, the theory draws on the secondary level to explicate and conceptualize the basic-level outcome variable. When analysts define their outcome variable in terms of secondary-level variables, they are offering an ontological and conceptual account of how secondary-level variables relate to the basic-level outcome variable.

In sum, the various relationships that may characterize two-level theories are complex. Given this complexity, it is helpful to elaborate the structure and propositions of two-level theories in visual format. Below we shall do this by presenting several figures that diagram the structure of different two-level theories. Because two-level theories have not been systematically considered in the literature, we offer a new system of symbols to represent different possible relationships. In the discussion below, we use the following symbols for representing the elements and relationships of two-level theories:

- We shall use bold face characters for the basic-level variables and regular roman type for the secondary-level variables.
- We shall represent a causal relationship with a solid arrow pointing from the cause to the outcome:  $\longrightarrow$
- We shall represent an ontological relationship with a sequence of equal signs:  $====$
- We shall represent a substitutable relationship with a dotted arrow:  $\longrightarrow\text{.}$
- We shall designate the logical AND with the asterisk symbol:  $*$
- We shall designate the logical OR with the plus sign:  $+$
- We shall represent a conjunction of necessary conditions that are jointly sufficient as follows:  $\longrightarrow\text{<}$

Table 1 summarizes the three theoretical relationships between levels (causal, substitutability, and ontological) along with the two alternative structures that can be used at either level (conjunction of necessary conditions or equifinality). Clearly, we have a variety of theoretical and logical possibilities. Thus two-level theories form a *class* of theories. Because there are two levels, two logical structures, and three relationships between levels, we have a powerful set of tools to model social phenomena. In an important sense, two-level theories are one implementation of

Table 1: Relationships From the Secondary Level to the Basic Level

Relationship	Dependent variable	Necessary condition	Equifinality	Figure	Temporal Priority
Causal	No	Yes	Yes	→	Yes
Substitutability	No	No	Yes	→	No
Ontological	Yes	Yes	Yes	====	No

George and Bennett’s (forthcoming) notion of typological theory. Combining the possibilities in table 1 generates a rich typology of theoretical structures.

Not only do two-level theories provide a framework for future theorizing, we suggest that they are very useful in understanding existing theories. Many social theorists have implicitly thought in two-level terms. Much of the confusion around some theories, e.g., Skocpol (1979), arises from a failure to appropriately conceptualize levels and relationships between levels. In the next section, we provide some examples of what two-level theories look like in practice.

## Substantive Examples of Two-Level Theories

In this section, we offer several different examples of two-level theories. Since the concept of a two-level theory is not prominent in the literature (though see Cioffi-Revilla 1998; Cioffi-Revilla and Starr 2002), we must interpret the degree to which the studies in question are two-level theories. In addition, we must uncover the specific two-level theoretical structures of the studies, since they are not explicitly developed. We have tried to focus on clear examples of two-level theories that exhibit some of the different possible theoretical structures. At the same time, we wish to be clear that what follows are our *stylized reconstructions* of authors’ works – reconstructions that inevitably simplify more sophisticated arguments.

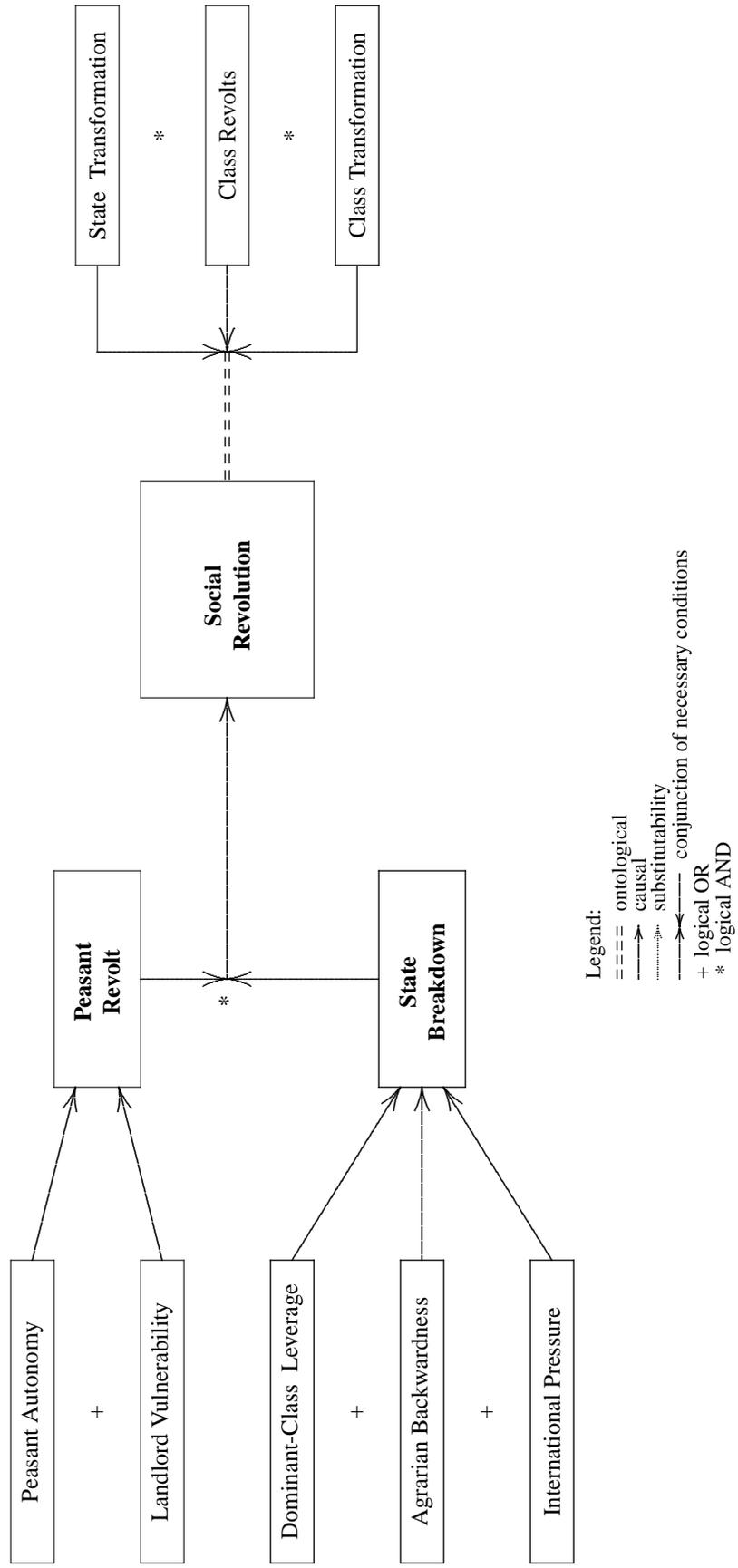
### Skocpol’s Theory of Social Revolution

We begin with Skocpol’s *States and Social Revolutions* (1979), which seeks to explain the onset of social revolution in France, Russia, and China through a comparison with several other cases that did not experience social revolution. Despite all the attention surrounding this work, most analysts have failed to recognize its two-level structure. In figure 1, we summarize that structure.

**Basic Level.** At the basic level, *States and Social Revolutions* has the structure of a conjuncture of two necessary causes that are jointly sufficient for the outcome of social revolution. Skocpol summarizes these two basic-level causes as follows:

“I have argued that (1) state organizations susceptible to administrative and military collapse when subjected to intensified pressures from more developed countries from abroad, and (2) agrarian sociopolitical structures that facilitated widespread peasant revolts against landlords were, taken together, the sufficient distinctive causes of social-revolutionary situations commencing in France, 1789, Russia, 1917, and China, 1911” (1979, p. 154).

Figure 1: Two-level theories: *States and social revolutions*



These two causes refer to conditions for state breakdown and conditions for peasant revolt, and they can be summarized simply as “state breakdown” and “peasant revolt.” Because these variables are at the basic level, most (good) summaries of Skocpol’s work have referred to them.

Skocpol is explicit that these two causes are jointly – not individually – sufficient for social revolutions. This is clear from her assertion that the two factors “were, taken together, the sufficient distinctive causes . . .” and from her explicit remarks that state breakdowns would not have led to social revolutions without peasant revolts (1979, p. 112). Elsewhere she attempts to empirically demonstrate that neither condition is by itself enough to produce social revolutions by contrasting cases of non-social revolution in which only one of the two conditions was present.

It is harder to find explicit passages in *States and Social Revolutions* where Skocpol states that her key variables are *necessary* for social revolution. But there are passages that strongly hint at the necessary condition character of her two core variables. For example:

Nevertheless, peasant revolts have been the crucial insurrectionary ingredient in virtually all actual (i.e., successful) social revolutions to date . . . Without peasant revolts urban radicalism in predominantly agrarian countries has not in the end been able to accomplish social-revolutionary transformations . . . they [English and German revolutions of 1848] failed as social revolutions in part for want of peasant insurrections against landed upper classes” (1979, p. 113).

In addition, Skocpol has been widely interpreted as identifying necessary causes (e.g., Kiser and Levi 1996, 189–90; Dion 1998) and her work is used by Ragin (2000) as central example of necessary conditions: “Consider the argument that both ‘state breakdown’ and ‘popular insurrection’ are necessary conditions for ‘social revolution’ ” (p. 219).

The basic-level argument of *States and Social Revolutions* therefore has the formal structure of equation (1), which we call a conjuncture of necessary causes. Here we succinctly – and perhaps for the first time in print – state Skocpol’s basic theory of social revolutions:

State breakdown and peasant revolt are individually necessary and jointly sufficient for social revolution.

This proposition is bound by certain scope conditions, such as the presence of an agrarian-bureaucratic state that lacks a significant colonial history. Within the scope identified by Skocpol, however, state breakdown and peasant revolt represent a combination of individually necessary and jointly sufficient variables.

**Secondary Level.** At the secondary level, Skocpol focuses on the different processes that can produce state breakdown and peasant revolt. In this sense, there is a *causal relationship* between secondary-level variables and basic-level causes. The logical structure of this causal relationship is one of equifinality – that is, the secondary-level variables are individually sufficient but not necessary for either state breakdown or peasant revolt. Formally, to characterize Skocpol’s argument in this way, we use OR at the secondary level of the theory. Hence, whereas Skocpol’s theory is built around a causal conjuncture of necessary conditions at the basic level, it is characterized by equifinality at the secondary level.

With respect to explaining the basic-level cause of state breakdown, Skocpol focuses her analysis on three secondary-level causes: (1) *international pressure*, which promotes crises for regime actors; (2) *dominant-class leverage* within the state, which prevents government leaders from implementing modernizing reforms; and (3) *agrarian backwardness*, which hinders national responses to political crises. With respect to peasant revolt, Skocpol focuses on two secondary-level variables: (1) *peasant autonomy and solidarity*, which facilitate spontaneous collective action

by peasants; and (2) *landlord vulnerability*, which allows for class transformation in the countryside.

Skocpol's theory not only relates secondary-level variables to the causal variables of the basic level, but it also directly relates secondary-level variables to the outcome variable of social revolution itself. Here, however, the relationship is ontological; we have a theoretical structure of what social revolution *is* – i.e., the defining features of the concept.

In classical fashion, Skocpol defines social revolution using a necessary and sufficient condition structure: “Social revolutions are rapid, basic transformations of a society’s state and class structures; and they are accompanied and in part carried through by class-based revolts from below.” (1979, pp. 4–5). This definition holds that social revolutions are the combination of three components: (1) class-based revolts from below; (2) rapid and basic transformation of state structures; and (3) rapid and basic transformation of class structures.<sup>3</sup> Skocpol is explicit that if any one of these three attributes is missing, the case in question cannot be considered a social revolution. In this sense, each of the three attributes is *necessary* for social revolution. Skocpol also strongly implies that the simultaneous presence of the three components is *sufficient* for an event to be classified as a social revolution: any case that contains her three components is definitely a social revolution.

Given that Skocpol uses a necessary and sufficient approach to defining the outcome variable, it is appropriate to use AND in specifying the relationship between Skocpol’s three definitional components and social revolution. When the two-level structure of outcome variable is added to the two-level structure of the causal variables, the full argument depicted in figure 1 emerges.

Burawoy’s (1989) critique of Skocpol shows how important, and how difficult, it is to see the complete causal structure of Skocpol’s argument. His table 1 (p. 768) clearly divides variables into two levels, and he correctly identifies peasant revolt and state crisis as the basic-level variables. However, he sees Skocpol as employing a necessary condition linkage between the basic and secondary levels:

The task now is to show that both international pressure and an ‘organized and independent dominant class with leverage in the state’ were necessary ingredients for political crisis . . . So far so good, but note immediately that the contrasting cases [Germany and Japan] do not demonstrate ‘international pressure’ as necessary for the development of a revolutionary political crisis. In the next chapter Skocpol examines the necessary conditions for the second component of revolution: peasant revolt . . . She now has to demonstrate that both political crisis and peasant autonomy were necessary for peasant revolt. (p. 766)

Much of his argument against Skocpol collapses once it is clear that the relationship between levels is one of equifinality and not necessary conditions.

We suggest that much of the debate around Skocpol can be traced to confusion about what variables belong to which levels and the structural relationships between levels. Not surprisingly, as we shall see below, this has important ramifications for theory testing.

## Other Two-Level Theories

Skocpol is not alone in her use of a two-level theory; in fact, prominent analysts present theories that have the same basic structure of Skocpol’s two-level theory (e.g., Linz and Stepan 1996).

---

<sup>3</sup>The first component is actually somewhat problematic, given that it may be causally related to the other two, thereby raising questions of endogeneity.

However, other analysts have formulated two-level theories that vary from Skocpol's in at least two ways. First, whereas Skocpol primarily explores a causal relationship between levels, other scholars examine substitutability or ontological relationships. Second, whereas Skocpol's theory identifies a set of necessary conditions that are jointly sufficient at the basic level, other scholars examine equifinality at the basic level (i.e., individually sufficient causes).

**A Substitutable Relationship: Ostrom.** An excellent example of a two-level theory that uses a *substitutable* relationship between the secondary and basic level is the work of Ostrom (1991). Ostrom identifies eight conditions<sup>4</sup> that are necessary for her key outcome of "institutional functioning." Of these eight conditions, monitoring and sanctions stand out. In fact, in her APSA presidential address, she selects them for special attention: "Most robust and long-lasting common-pool regimes involve clear mechanisms for monitoring rule conformance and graduated sanctions for enforcing compliance" (Ostrom 1998, p. 8). Thus, her argument emphasizes necessary conditions that form a conjuncture that is sufficient. In figure 2, we have represented this basic-level theory by focusing on how "monitoring" and "sanctions" are individually necessary and jointly sufficient for the outcome of institutional functioning (see Goertz 2003 for an elaboration of this model).

At the secondary level, Ostrom identifies variables that are specific means of sanctioning and monitoring, thereby employing a substitutable relationship between levels. Ostrom identifies two ways that monitoring can be accomplished: monitoring by an institutional member or monitoring by a paid agent. Clearly, these two types neither cause nor define the basic-level variable of monitoring. Analogously, the basic-level cause of sanctions can be arrived at in one of two ways: sanctions by institutional officials or sanctions by the paid police. Again, the relationship here is one equifinality: institutional-official sanctions or paid-police sanctions are alternative paths to sanctions in general.

Here we see a typical example of how the basic level focuses on a factor common, e.g., monitoring, to all successful common pool resource institutions. The secondary level is then an analysis of how different societies with different resource technologies go about implementing a monitoring system. At the basic level the key fact is that there is monitoring; the secondary level shows the substitutable ways in which this can occur in different cases. In other words, we have a situation of equifinality in which the secondary-level variables are individually sufficient for the basic-level variable, as represented by the OR in figure 2.

Cioffi-Revilla (1998) and Cioffi-Revilla and Starr (2002) provide a mathematical and probabilistic analysis of a model with the same structure as Ostrom's. Most and Starr introduced the influential notion of foreign policy substitutability (Most and Starr 1984).<sup>5</sup> They are also well-known for the idea that opportunity and willingness are individually necessary and jointly sufficient for foreign policy action. If one puts opportunity and willingness at the basic level and foreign policy substitutability at the secondary level, one arrives at the model in figure 2. Cioffi-Revilla and Starr (2002) formally model this in ways that make clear the tight link with our analysis of two-level models and they do so in a completely probabilistic fashion.

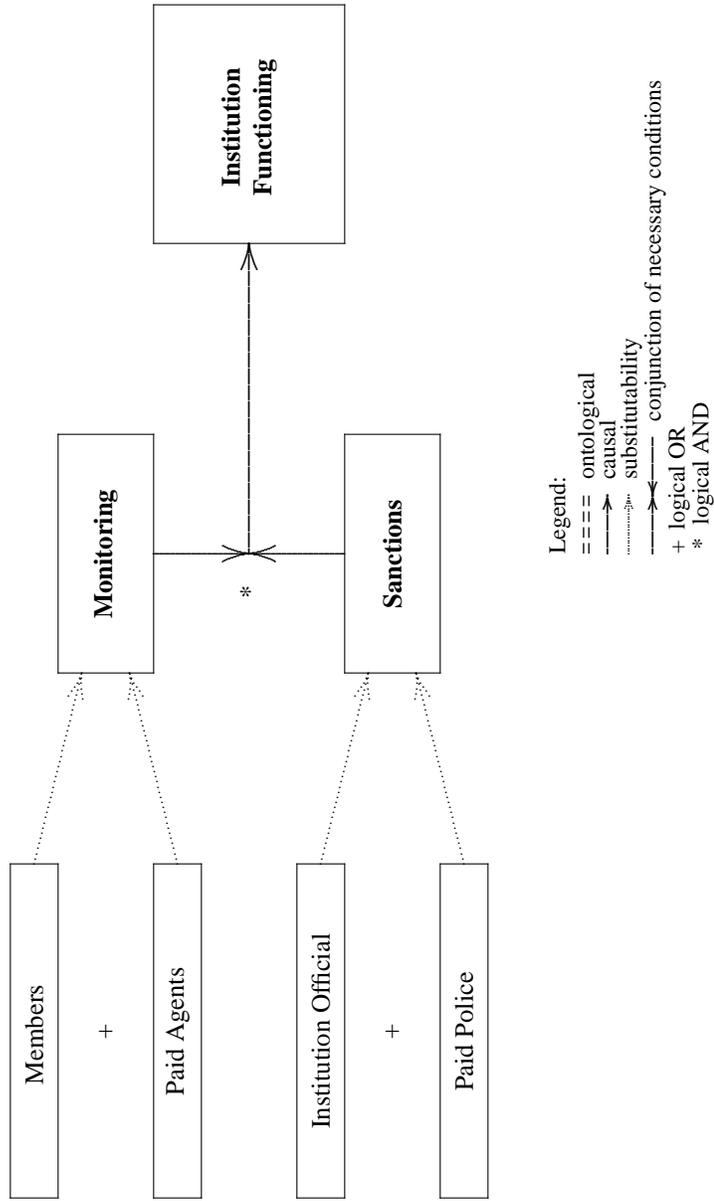
Beyond the Cioffi-Revilla and Starr example, we believe that two-level theories that propose substitutable relationships are reasonably common, particularly in the comparative-historical literature. For example, Kiser et al. (1995) adopt this theoretical structure in discussing three substitutable means through which control of the crown could be achieved in early modern Europe: (1) executive control, (2) legislative control, and (3) judicial control. These different types then

---

<sup>4</sup>These are: (1) monitoring, (2) graduated sanctions, (3) clear boundaries and memberships, (4) congruent rules, (5) conflict resolution mechanisms, (6) recognized rights to organize, (7) nested units, and (8) collective-choice arenas (see Ostrom 1991, p. 180).

<sup>5</sup>See also the special issue of the *Journal of Conflict Resolution* 2002 39(1).

Figure 2: A two-level model of common pool resource institutions



enter into their overall causal argument about the occurrence of war itself. Likewise, Luebbert's (1987) study of interwar regimes in Europe uses the same logic in making the following argument about two types of corporatism: "Where liberal parties had failed to establish responsible parliamentary institutions before the war, it would prove impossible to stabilize a pluralist democracy afterward. Henceforth, stabilization would require corporatism – in either its fascist or social democratic variants" (p. 449). Hence, fascism and social democracy were substitutable means for achieving stability once the opportunity for liberal democracy was foregone.

**An Ontological Relationship: Downing.** Downing's (1992) *The Military Revolution and Political Change* offers a two-level theory of the origins of liberal democracy in early modern Europe (see figure 3). At the basic level, Downing identifies two main causes that are individually necessary and jointly sufficient for liberal democracy: (1) medieval constitutionalism – i.e., an institutional heritage that included representative assemblies and other constitutional features; and (2) the absence of military revolution – i.e., little or no domestic mobilization of resources for war-fighting purposes during the sixteenth and seventeenth centuries.<sup>6</sup>

In the two-level theory, the medieval constitutionalism variable is constituted by four secondary-level variables that literally are "medieval constitutionalism." Thus, according to Downing, medieval constitutionalism is "parliaments controlling taxation and matters of war and peace; local centers of power limiting the strength of the crown; the development of independent judiciaries and the rule of law; and certain basic freedoms and rights enjoyed by large numbers of the population" (p. 10). As figure 3 shows, Downing uses the classical necessary and sufficient approach to concept membership when modeling medieval constitutionalism (as indicated by the AND in the figure). These ontological secondary-level variables enter into the causal analysis because they affect the possibility of democracy. For example, if a country lacks one or more of the defining attributes of medieval constitutionalism (e.g., independent judiciaries), then that country will also lack an essential prerequisite (i.e., necessary condition) for democracy. Hence, ontological secondary-level variables are causally related to the main outcome variable at the basic level.

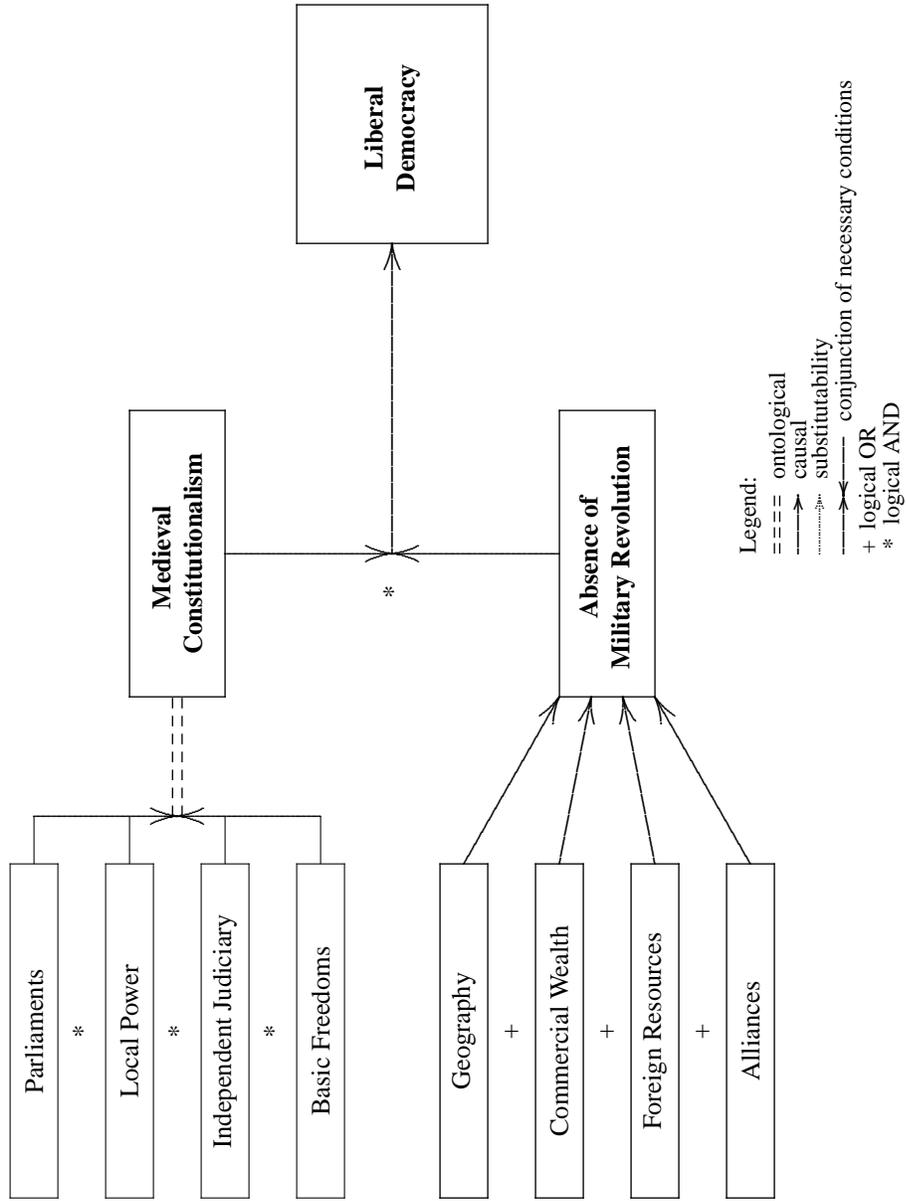
For the basic-level cause of "absence of military revolution," the relationship with the secondary level is one of equifinality. Four secondary-level variables are alternative causes of the absence of a military revolution. Thus, when faced with heavy warfare, a country can avoid a substantial mobilization of national resources toward the military if one or more of the following causes are present: (a) a geography that provides a natural barrier to invading armies, (b) commercial wealth that allows the country to protect itself while mobilizing only a proportion of resources toward war, (c) foreign resource mobilization that takes place when war is conducted primarily outside a country's territory, and (d) alliances that reduce the extent of domestic resources that must be mobilized (pp. 78–79, 240). A key aspect of Downing's argument involves exploring the different ways that specific countries avoided a military revolution and stayed on a path leading to democracy.

**Equifinality: Hicks et al.** Ragin's (1987; 2000) discussions of qualitative comparative analysis (QCA) and fuzzy-set analysis are centrally concerned with the following logical structure: equifinality at the basic level and necessary conditions at the secondary level. By contrast, the examples discussed so far tend to have the converse structure: a conjuncture of necessary conditions at the basic level and mostly equifinality at the secondary level. We do not believe that the logical model on which we have focused is more important than the typical QCA/FS one, but rather that it needs

---

<sup>6</sup>In his words: "To put the argument in its barest form, medieval European states had numerous institutions, procedures, and arrangements that, if combined with light amounts of domestic mobilization of human and economic resources for war, provided the basis for democracy in ensuing centuries" (1992, p. 9).

Figure 3: A two-level model of the early modern roots of liberal democracy



to be recognized as powerful and common in its own right. In this section, however, we consider the logical structure more familiar in QCA/FS analyses.

We examine the two-level theory developed in Hicks, Misra, and Nah Ng's (1995) QCA analysis (see figure 4). The outcome variable of this study is the creation of welfare states during the crucial period of social provision expansion in the 1920s. This outcome is conceptualized using the family resemblance approach to concepts. Thus, a country is coded as a "welfare state" if it adopts at least three of four classic welfare programs: (1) old age pensions; (2) health insurance; (3) workman's compensation; and (4) unemployment compensation. Here we have an equifinality relationship between secondary-level variables and the outcome variable: no single condition is necessary; there are multiple paths to the category of welfare state.

At the basic level, the structure of the causal theory is also one of equifinality. The main secondary-level variables are: working-class mobilization, patriarchal state, unitary democracy, catholic government, and liberal government. In figure 4, we list the abbreviations for these variables. The QCA results yield a relatively parsimonious model that is consistent with previous theory yet enriches it in other ways. In the final model, there are respectively "three routes to the early consolidation of the welfare state . . . (1) a 'Bismarckian' route, (2) a unitary-democratic 'Lib-Lab' [i.e., Liberal-Labor] route, and (3) a Catholic paternalistic unitary-democratic route" (p. 344). The routes are represented by the following variable summaries: (1) WORK \* PATRIARCHY \* catholic \* unitary-democracy; (2) WORK \* UNITARY-DEMOCRACY \* catholic; and (3) WORK \* PATRIARCHY \* CATHOLIC \* UNITARY-DEMOCRACY \* liberal. In presenting these equations, we follow the standard QCA practice of designating variables that are present with capital letters and those that are absent with lower-case letters.

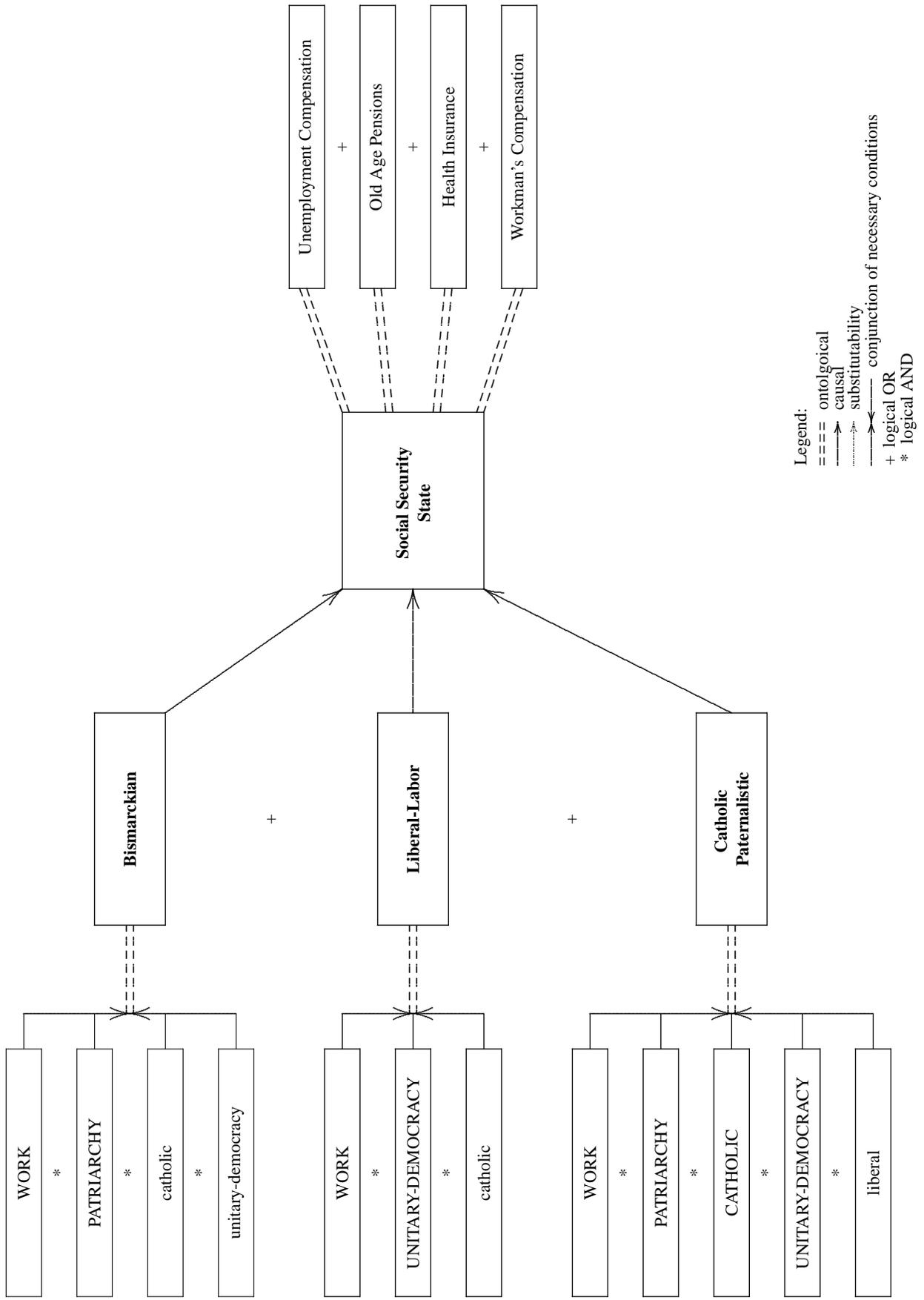
This QCA analysis thus arrives at substantively important findings. Working-class mobilization is necessary but not sufficient condition for a causal path to a welfare state. In the Bismarckian path, working-class mobilization combines with a patriarchal authoritarian regime to produce a welfare state. In the other two routes, welfare states emerge in democracies facing working-class mobilization, either under the support of Liberals or under the support of Catholics in a context of patriarchy. Though scholars have discussed the important role of Liberals in creating welfare states, Hicks and his collaborators suggest that the Catholic path to welfare consolidation was also critical.

## **Indicators versus Secondary-Level Variables**

It is tempting to think of the relationship between levels as one between variables (basic level) and indicators (secondary level), where "measurement" theory links the two. However, this temptation should be avoided since the theoretical and formal relationships between variables and indicators are radically different from those between the basic and secondary levels. It is instructive to use LISREL models to illustrate this contrast between a variable-indicator approach and a two-level theoretical relationship.

The most fundamental difference between the two approaches concerns causation. In a two-level theory, the secondary-level variables always play an important role in the causal explanation of the basic-level outcome variable. In contrast, in the LISREL (and latent variable approach in general) way of thinking, indicators are not causes but *effects* of basic-level variables. Formally, the indicators are the outcome variables, whereas the latent (basic-level) variables are the causes. For example, with this "disease-symptom" model, test scores might be seen as effects of intelligence. Hence, the causal arrow goes in exactly the opposite direction as what we have described for two-level theories.

Figure 4: A two-level model of the development of the social security state



This can be seen in the equations used to model the relationship between indicators and latent variables:

$$X_i = \gamma_1\theta_1 + \gamma_2\theta_2 + \epsilon_i \quad (5)$$

The latent factors  $\theta_i$  thus almost instinctively are considered causes of the indicators  $X_i$ . Glymour expresses nicely how from the beginning latent variable analysis was given a causal interpretation: “Consider factor analysis. Thurstone (1935) introduced factor analysis under an equivocal interpretation, claiming that his factor analysis models were nothing but simplifications of data . . . Of course, Thurstone’s latent factors were immediately and almost universally interpreted as hypothetical causes” (1997, 203–4). In short, two-level models differ from LISREL ones in the direction of the causal arrow between levels.

It also bears emphasis that the way in which indicators and secondary-level variables aggregate to the basic-level are different. Scholars who use indicators usually assume that the “average” of various measures provides an indication of the degree to which a concept is present. But the average is fundamentally different than both the necessary/sufficient structure adopted in the classical approach to concepts and the equifinality structure used with the family resemblance approach. For example, with the equifinality structure, the average score of different secondary-level variables is irrelevant; the only issue is whether a sufficient number of the secondary-level variables are present.

This point can be seen through a contrast with Bollen’s (1980) work on the concept of democracy. His LISREL model theorizes democracy as a cause of multiple indicators. To develop a manageable measure of democracy, he recommends an average of three good indicators. For Bollen, the latent variable (i.e., the basic-level variable of democracy) is the cause of the secondary-level variables. Democracy is the cause of political liberty and popular sovereignty indicators, just as intelligence is often seen as the cause of performance on test items. In this context, the best situation is when indicators are correlated, given that they are all products of the same latent cause.

An ontological relationship between levels is especially likely to breed confusion with the variable-indicator approach. Accordingly, in our discussion of the ontological relationship, we have stressed the literature on *concepts*, not the literature on indicators. It is fundamentally a different enterprise to analyze and discuss what democracy *is* than to discuss what should be the indicators of democracy. The literature on concepts, notably that by Collier and his colleagues, thinks and talks about concepts in terms of necessary conditions or equifinality as we do here. Thus, when thinking about ontology, one should turn to the literature on concepts instead of the literature on indicators.

## **The Fuzzy-Set Methodology of Two-Level Theories**

Given the complex relationships modeled in two-level theories, how can scholars test the propositions of these theories? In this section, we argue that fuzzy-set analysis is an extremely useful methodology for carrying out this task. The advantages of fuzzy-set analysis for testing two-level theories include enabling researchers to logically analyze necessary and sufficient causation and allowing these researchers to code qualitative variables in light of their specialized knowledge of particular cases.

The application of fuzzy-set analysis can be complicated, even for relatively straightforward causal propositions. When we move to two-level theories, the issues are especially challenging. Thus, rather than offer superficial tests of multiple two-level theories, we choose instead to provide a sustained consideration of one specific two-level theory: Skocpol’s *States and Social Revolutions*

(1979). We focus on Skocpol's book because it is a well-known study that usefully highlights many of the challenges that arise in using fuzzy-set analysis to test two-level theories. Our goal is ultimately less to offer a definitive test of Skocpol's argument and more to examine the general methodological issues that it raises.

Before beginning, it is worth underlining again that many critics of Skocpol have not adequately understood key elements of her two-level theory. In some cases, the problem has been confusion about levels. For example, in a widely-cited critique, Geddes (1990; also Geddes 2003) treats Skocpol's secondary-level variables as if they directly affect the outcome of social revolution itself. For example, she correlates international pressure (a secondary-level variable) directly with the outcome of social revolution. Yet, as we have stressed, one cannot understand the effects of Skocpol's secondary-level variables on social revolution without understanding the equifinality relationship between levels. A weak correlation between international pressure and social revolution is hardly evidence against Skocpol: international pressure does not matter for social revolution as long as there is another secondary-level variable (i.e., dominant class leverage or agrarian backwardness) to take its place.<sup>7</sup> Likewise, even though Burawoy's (1989) critique of Skocpol suggests that her model features two levels, he fails to clearly distinguish which secondary-level variables generate which basic-level variables. Burawoy assesses Skocpol's theory by exploring whether there is any relationship between state autonomy and peasant revolt, and between peasant autonomy and state breakdown. Given her model, however, Skocpol would not expect any relationship between these particular variables since they confuse the secondary-level variables that produce state breakdown with those that produce peasant revolt.

Beyond this, we also observe that many of Skocpol's critics have not correctly represented the causal structure of her theory at basic level itself. Most commonly, analysts proceed as if Skocpol's theory were modeling correlational causes in which variables are related to one another in a linear pattern. For example, Geddes (1990) frames her discussion of Skocpol in the context of selection bias, as conventionally understood in statistical research. Yet, as Dion (1998) has pointed out, these issues of selection bias cannot be meaningfully extended to studies focused on necessary causes. In short, from the previous methodological literature discussing Skocpol's book, we can initially underline two important lessons: (1) confusing basic-level and secondary-level variables grossly distorts any subsequent test of a two-level theory; and (2) confusing correlational relationships for relationships that are really modeling necessary or sufficient causes grossly distorts any subsequent test of a two-level theory.

## Coding the Variables

We begin our evaluation of Skocpol's work by considering how fuzzy sets might be used to code her outcome variable and causal variables at both the basic level and the secondary level.

**Outcome Variable.** Earlier we discussed Skocpol's three-component definition of social revolution, noting that she treats each component as necessary and the combination of the three as sufficient for membership in the category social revolution. Although Skocpol often sees variables as either present or absent, her analysis makes it clear that many cases are neither fully "in" nor fully "out" of a given dimension. On this basis, it is possible to use fuzzy sets to code cases across the three secondary-level variables (see Table 2).<sup>8</sup> To do this, we adopt a simple five-value coding

---

<sup>7</sup>In a subsequent analysis, Geddes (2003, pp. 114-116) treats international pressure as a necessary cause of social revolution. Again, however, our reading is that international pressure is one of several sufficient causes of the basic-level variable of state breakdown.

<sup>8</sup>We have gathered the key passages and evidence for these scores into an index that is available upon request.

Table 2: Fuzzy-Set Test of Skocpol’s Theory: Outcome Variable

Country	<i>Secondary Level</i>			<i>Basic Level</i>	
	Class Revolts	State Trans.	Class Trans.	Social Revolution Minimum	Social Revolution Min(Sum $X_i,1$ )
France	1.00	1.00	1.00	1.00	1.00
Russia 1917	1.00	1.00	1.00	1.00	1.00
China	1.00	1.00	1.00	1.00	1.00
England	0.00	1.00	0.25	0.00	0.42
Russia 1905	1.00	0.00	0.00	0.00	0.33
Germany	0.50	0.00	0.00	0.00	0.17
Prussia	0.00	0.25	0.50	0.00	0.25
Japan	0.00	1.00	0.25	0.00	0.42

scheme: 0.00, .25, .50, .75, 1.00. A more sophisticated approach to coding variables is not easily pursued given the inevitable qualitative distinctions developed in *States and Social Revolutions*.

At least two strategies can be used for aggregating the fuzzy-set scores from the secondary-level into overall fuzzy-set scores of social revolution. One possibility is to use the classical approach based on AND as we did above – i.e., social revolution is a product of class-based revolts *and* state transformations *and* class transformations. In fuzzy-set analysis, AND is calculated by taking the *minimum* membership score of each case in the sets that are intersected. Given that all the cases besides France, Russia 1917, and China have a score of 0.00 for at least one secondary-level component, these cases also receive a score of 0.00 for social revolution. By contrast, since France, Russia 1917, and China have a score of 1.00 for all secondary-level variables, they also receive a score of 1.00 for social revolution. This procedure of using the minimum leads to a dichotomous coding of social revolution (see Table 2).

Second, an alternative aggregation procedure involves using the  $\min(\sum X_i, 1)$ , which as we noted above is appropriate for concepts built around the family resemblance structure. In the case of Skocpol, we implement this procedure by dividing all values for secondary-level variables by 3 and then summing the three variables together to generate a total score for social revolution. For example, the score for Japan is calculated as follows:  $0/3 + 1/3 + .25/3 = .42$ . Clearly, as table 2 shows, the use of the  $\min(\sum X_i, 1)$  generates different values than the use of the minimum. In fact, no case has a score of 0.00 when the  $\min(\sum X_i, 1)$  is used, since at least one secondary-level variable is partially present for every case.

Using the  $\min(\sum X_i, 1)$  as an approach to creating scores for social revolution has two supporting arguments. First, although Skocpol generally characterizes social revolution in a manner consistent with the minimum, her argument also suggests that she uses the sum of her three defining attributes. In particular, Skocpol explicitly notes that she selected only “negative” cases that were fairly close to becoming social revolutions, not cases that were maximally distant from the category social revolution. Thus, for example, her non-revolution cases do not include any instances of political stability and few situations where change did not occur at all. Instead, they all resemble social revolutions to some degree, and they all can be meaningfully seen as overlapping with the category social revolution to at least some extent.

The second reason is that Skocpol’s dichotomous coding can also be derived from the aggregation procedure that uses the  $\min(\sum X_i, 1)$ . Thus, table 2 shows that no case other than France,

Table 3: Fuzzy-Set Test of Skocpol's Theory: Secondary Level

Country	<i>State Breakdown</i>			<i>Peasant Revolt</i>	
	Inter. Pressure	Class Leverage	Agrarian Backward	Peasant Aut.	Landlord Vulnerable
France	0.50	0.75	1.00	0.75	1.00
Russia 1917	1.00	0.25	0.50	1.00	1.00
China	0.75	0.75	1.00	0.00	0.75
England	0.50	1.00	0.25	0.00	0.00
Russia 1905	0.50	0.25	0.50	1.00	1.00
Germany	0.25	0.25	0.25	0.50	0.00
Prussia	0.75	0.25	0.25	0.50	0.00
Japan	0.75	0.00	0.50	0.00	0.00

Russia 1917, and China receives a fuzzy-set score above .50. Hence, if these fuzzy-set scores were recoded dichotomously, one would still conclude that only these three countries experienced social revolutions.

**Secondary-Level Causal Variables.** With regard to the causal variables, we begin with the secondary level, because these variables are causally prior to those at the basic level. Skocpol makes numerous observations about the degree to which each secondary-level cause is present. These observations provide a basis for coding the variables as fuzzy sets, a task which is carried out in table 3.<sup>9</sup>

One of the interesting things to note about this table is that all of the cases have at least one causal factor that is significantly present. Potentially, Skocpol selected her cases for precisely this reason, believing that only countries in which one or more causal factors was largely present could possibly experience social revolution. Cases in which all causal factors are completely absent may not have been included out of a conviction that social revolution was extremely unlikely in these settings (see Mahoney and Goertz 2004).

**Basic-Level Causes.** In a two-level theory, the values for basic-level causes are derived directly from the values of the secondary-level causes. Hence, the methodological task of scoring basic-level causes is straightforward once the secondary-level variables are coded and the aggregation method is identified. In Skocpol's theory, each secondary-level causal variable is individually sufficient for a particular basic-level cause. Thus, we can use OR to determine values for basic-level causes. In fuzzy-set analysis, the use of OR requires taking the *maximum* score of the secondary-level variables. For example, France's scores for the secondary-level variables that cause state breakdown are 0.50, 1.00, and 0.75, and thus the case receives a score of 1.00 for state breakdown, since this is the highest score among the intersecting sets. We use this same procedure to arrive at all the scores for state breakdown and peasant revolt in table 4.

<sup>9</sup>The scores in this table reflect an ordinal coding of the cases that was independently carried out for a different purpose (see Mahoney 1999).

Table 4: Fuzzy-Set Test of Skocpol’s Theory: Basic Level

Country	State Breakdown	Peasant Revolt	State Breakdown* Peasant Revolt	Social Revolution Minimum	Social Revolution Min(Sum $X_i$ ,1)
France	1.00	1.00	1.00	1.00	1.00
Russia 1917	1.00	1.00	1.00	1.00	1.00
China	1.00	0.75	0.75	1.00	1.00
England	1.00	0.00	0.00	0.00	.42
Russia 1905	0.50	1.00	0.50	0.00	.33
Germany	0.25	0.50	0.25	0.00	.17
Prussia	0.75	0.50	0.50	0.00	.25
Japan	0.75	0.00	0.00	0.00	.42

### Testing Two-Level Theory with Fuzzy-Set Analysis

This section provides the first ever reanalysis of Skocpol’s theory using fuzzy-set methods. Indeed, it offers the first ever fuzzy-set test of any two-level theory. Though we are focusing here only on Skocpol’s argument, in principle we believe that the many other two-level arguments with alternative causal structures could also be evaluated with fuzzy-set methods.

**Testing Joint Sufficiency.** We begin by testing Skocpol’s argument that state breakdown and peasant revolt are jointly sufficient for social revolution. The column for “state breakdown\*peasant revolt” in table 4 gives the fuzzy-set values for this causal combination. The table also includes columns with the two different scorings for the outcome variable depending on whether the minimum or the  $\min(\text{sum}X_i,1)$  is used. We first offer our best attempt to be faithful to the structure of Skocpol’s argument, which entails using the minimum for the outcome.<sup>10</sup> Likewise, since we cannot assume that Skocpol thinks of her variables in terms of continuous fuzzy-set scores, we begin by looking at results for dichotomous codes. This can easily be done in table 4 by converting all values of .50 or less to 0.00, and all values of greater than .50 to 1.00.

In dichotomous terms, Skocpol’s theory does quite well with respect to the proposition that state breakdown and peasant revolt are jointly sufficient for social revolution. It predicts accurately all the positive cases of social revolution: France, Russia 1917, and China. That is, all three of these cases have a dichotomous 1.00 in the column for “state breakdown\*peasant revolt” and a dichotomous 1.00 for social revolution. For the negative cases, the theory also correctly predicts a 0.00 (absence of social revolution) for England, Russia 1905, Germany, Prussia, and Japan. These results give us some confidence that our codes of the data are a reasonable approximation of Skocpol’s work and that we have correctly represented the structure of her theory.

When dichotomous codes are used, counting hits and misses is fairly straightforward. Once we move to fuzzy-set scores, however, it becomes more difficult to evaluate success and failure. The use of continuous fuzzy-set scores increases the probability that small coding errors will lead

<sup>10</sup>Strictly speaking, for the dichotomous test, either the minimum or the  $\min(\text{sum}X_i,1)$  could be used for the outcome variable, since, as pointed out above, both procedures lead to a dichotomous coding in which only France, Russia 1917, and China are social revolutions.

one or more cases to violate logical sufficiency or necessity. Since we have a complex model and only approximate codings for the secondary-level variables, it is quite likely that our test will produce one or more false negatives. Hence, we will consider a case to be consistent with causal sufficiency (or necessity) if its fuzzy-set value on the cause (or outcome) exceeds its score on the outcome (or cause) by no more than one fuzzy membership unit, which in our coding scheme means a difference of no more than .25 (Ragin 2000; see also Goertz 2001). For example, we consider the value for Germany of .25 for the joint combination of state breakdown and peasant revolt to be close enough to the outcome value of 0.00 to be considered a success.

When the minimum is used to construct the outcome variable, the predictions of Skocpol's theory (as reconstructed by us) suggest that we should see higher levels of social revolution in two cases, Russia 1905 and Prussia (i.e., both cases have a fuzzy-set value of .50 for the causal combination but a value of 0.00 for social revolution). With Russia, Skocpol argues that the Revolution of 1905 was nearly a full-blown social revolution, and only the abrupt end of international pressures allowed the country to temporarily avoid this fate (1979, p. 95). Given that this country did experience a social revolution about a decade later, the low value on the outcome for Russia 1905 can perhaps be understood as an early measurement of a variable whose value was soon to increase. As for Prussia, its low value on the outcome reflects the fact that class-based revolts were not an important component of the reforms of 1807–14, leading the case to be coded as zero for social revolution. Again, though, this low value was a temporary situation. By the time of the German reform movement in 1848, the value for the class revolts dimension of social revolution was .50. Hence, Prussia is not successful in the test because Junker landlords were able to keep class-based revolts in check to a surprising degree, though they were not able to sustain this control and the country would soon more closely approximate a social revolution.

While not a miss by our standards, the China case merits discussion. The predicted value is .75 or lower while the outcome is 1.00. A value less than 1.00 is predicted on the outcome because China receives only .75 on the basic-level cause of peasant revolt. Other analysts have previously raised concerns about Skocpol's treatment of peasant revolt in China, suggesting that it is not fully consistent with her theory (e.g., Taylor 1989; Selbin 1993). For her part, Skocpol argues that the Chinese Communist Party created a high level of peasant autonomy and solidarity once the revolution was under way. If these organizational activities are taken into consideration, the Chinese case might be seen as having a 1.00 for the peasant revolt variable.

Looking at the  $\min(\sum X_i, 1)$  for social revolution provides an instructive contrast to Skocpol's use of the minimum. The practical effect of using the  $\min(\sum X_i, 1)$  is to increase the value of the cases that have a zero with the minimum. Hence, the  $\min(\sum X_i, 1)$  makes it easier to find causal sufficiency, since the value of the outcome variable may be increased (but never decreased) compared to the minimum. For example, both Russia 1905 and Prussia are within the neighborhood of causal sufficiency when the  $\min(\sum X_i, 1)$  is used for the outcome variable. Russia 1905 has a value of .50 for the combination of state breakdown and peasant revolt, which is only slightly above its score of .33 for the outcome using the  $\min(\sum X_i, 1)$ . Hence, if the  $\min(\sum X_i, 1)$  is used for the outcome variable, an even stronger case can be made that state breakdown and peasant revolt are jointly sufficient.

**Testing Causal Necessity.** The previous discussion offered a test of Skocpol's theory about joint sufficiency for the basic-level variables. Here we explore the other central claim of her main theory: state breakdown and peasant revolt are individually necessary for social revolution.

For the state breakdown variable, the data support the argument about causal necessity. All eight cases have scores on the state breakdown variable that are greater than or equal to their scores on the outcome within one fuzzy-set unit (i.e., within .25). We find this for both versions of the

social revolution variable. This support for causal necessity is not unrelated to the way in which the basic-level causes were constructed from the secondary level. In particular, the maximum was the mode of creating the basic level, which gives the highest possible value for the basic-level variables. This mode of moving across levels makes it easier to support claims of causal necessity, since it produces a high value on the basic-level causes.

The necessity of peasant revolts depends heavily on how the outcome variable is coded. When the minimum is used, necessity is achieved for the non-social revolution cases because they all have a value of zero on the outcome. Hence it is easy to have a larger or equal value on the peasant revolt causal variable!

Once we move to the  $\min(\sum X_i, 1)$  for the outcome variable, however, Japan and England are no longer consistent with the argument about causal necessity. This lack of empirical support is driven by the complete absence of peasant revolts combined with a reasonably high fuzzy-set score for social revolution (i.e., .42). We would suggest that Skocpol's selection procedure might have led her to this kind of contradictory case. Skocpol may have selected England and Japan precisely because peasant revolts were totally absent even though the cases resembled social revolutions in certain important respects. This kind of selection procedure in which a case is chosen because it has a very low value on a causal variable but a reasonably high value on the outcome variable is almost certain to violate causal necessity. Again, though, we emphasize that Skocpol most likely prefers to think about the outcome variable in terms of the minimum, not the  $\min(\sum X_i, 1)$ , and her cases are consistent when that approach is used.

In short, our analysis provides substantial support for Skocpol's theory, though it also raises some lingering questions about specific cases. Above all, the example shows how challenging it is to confirm a two-level theory that proposes, at the basic level, a set of variables that are individually necessary and jointly sufficient. This is true because an aggregation procedure for moving from secondary-level variables to basic-level causes that makes it more likely to find necessity for individual variables simultaneously makes it more difficult to find sufficiency for a combination of these variables. For example, the maximum will produce high values for the basic-level causes, which in turn will make it easier to find causal necessity when these variables are tested with fuzzy-set methods. At the same time, however, the use of the maximum for constructing basic-level causes will make it more challenging to support claims that these variables are jointly sufficient, since this mode will inflate the value of the causal combination. Concerning the outcome variable, the minimum makes it easier to find causal necessity and more difficult to find causal sufficiency when compared to the  $\min(\sum X_i, 1)$ .

## Two-Level Theories and the interpretation of QCA/FS

The Skocpol example illustrates how important the mode of aggregating secondary-level variables to the basic level can be for testing theoretical claims. The results of the fuzzy-set test depended in part on her use of the maximum for creating the basic-level causes. In this section, we briefly discuss alternative options for aggregating to the basic level. In addition, we assess the benefits of reinterpreting QCA/FS results presented at a single level in terms of two levels.

QCA and fuzzy-set analyses generate single-level models where there are multiple paths to the dependent variable. However, conceptualizing these models in terms of two levels can make the interpretation of the results more coherent both formally and theoretically.

A not uncommon situation is when the final results of the QCA/FS analysis look like:

$$Y = (A * B * C) + (A * B * D) \quad (6)$$

Often it makes much theoretical and empirical sense to think of C and D as substitutes for each other. Accordingly, one arrives at a two-level model such as:

$$Y = A * B * E \quad (7)$$

$$E = C + D \quad (8)$$

To reconceptualize QCA results in this fashion, the analyst must identify the concept E for which C and D can substitute. Typically, this will involve moving up the ladder of abstraction to a more general concept. For example, Amenta and Poulsen (1996) show that there are two necessary conditions for new deal policies such as OAA pensions, voting rights, and absence of patronage politics. To achieve sufficiency, some mechanism for positively pushing reform through government must be present. This can happen in substitutable ways, e.g., "administrative powers" or "democratic or third parties" (see also Amenta et al. 1992). These substitutable means are like variables C and D above, while the general idea of a mechanism for achieving reform is like variable E above.

Snow and Cress (2000) in their analysis of the success of homeless social movements find the same sort of pattern:

Six SMOs [social movement organizations] obtained positions on boards and task forces that addressed the homeless issue [dependent variable]. Two pathways led to this outcome. Organizational viability, diagnostic frames, and prognostic frames were necessary conditions for obtaining representation. These conditions were sufficient in combination with either disruptive tactics, where allies were present, or nondisruptive tactics, in the context of responsive city bureaucracies (p. 1082).

Here too one sees the substitutability of power in the analysis. One needs either "allies" who are influential in the community *or* a friendly city government to begin with. You do not use disruptive tactics with friends, while you do if the city government is unfriendly.

The key point is that often we can reinterpret QCA or fuzzy-set analyses in terms of two-level theories, particularly using the substitutability relationship. This is another reason why two-level theories provide a rich set of methodological tools: they can help make sense of the results of single-level models by reinterpreting them as two-level models.

## Conclusion

Given the complexity of two-level theories, scholars would do well to explicitly state the theoretical structure of these arguments. Toward this end, we conclude with a series of questions that may be useful to scholars – both for approaching their own research and for analyzing the work of others.

First, is the main theory composed of necessary conditions that are jointly sufficient or does it involve equifinality and multiple paths? In answering this question, it is crucial that the issue of necessity be considered separately from the issue of joint sufficiency. We have found that often scholars are reasonably clear that their causal variables are individually necessary, but they are much less clear whether the combination of these variables is sufficient.

Second, the same question needs to be asked about the relationship between the secondary-level variables and the basic-level variables. Because most theories propose multiple causes at the basic level, the analyst must be address the specific secondary-level relationship for each of these variables. For one basic-level cause, the secondary-level relationship may be characterized by equifinality, whereas for another it may be characterized by a conjuncture of necessary conditions.

Third, what is the structural relationship between levels – causal, ontological, or substitutable? Here scholars simply need to be explicit about the purpose of secondary-level variables: either they are intended to represent causes of the basic-level causes (causal relationship), or they are features that constitute the basic-level causes (ontological relationship), or they are substitutable means to the basic-level causes (substitutable relationship).

Fourth, if the relationship involves equifinality, particularly at the secondary level, is the maximum or the  $\min(\sum X_i, 1)$  more appropriate? The choice will strongly influence basic-level coding and thus should be taken seriously. The best answer depends in part on whether a single secondary-level variable is sufficient for the basic-level causal variable or whether two or more secondary-level variables from a larger pool must be present for the basic-level cause. As a general rule, we suggest the maximum when a single variable is sufficient, and the  $\min(\sum X_i, 1)$  when two or more variables must be present for sufficiency. In addition, in all cases, the maximum has advantages over the  $\min(\sum X_i, 1)$  when secondary-level variables are highly correlated with one another.

In this article, we have given some examples of prominent works that implicitly use two-level models. While we do not pretend to know all works that use two-level models, the structure of this framework does appear prominently in several other analyses, including Blake and Adolino (2001), Ertman (1997), Goertz (2003), Jacoby (2001), Kingdon (1984), Linz and Stepan (1996), and Wickham-Crowley (1996). In particular, we have found the literature on states, public policy, and social movements/revolution to be rich in applications of two-level ideas. One of the goals of this article was to make explicit explanatory theories that a number of researchers have intuitively found useful. Instead of reinventing two-level models each time, then, we hope an awareness of their properties will increase the methodological rigor of future work.

## References

- Amenta, Edwin and Jane D. Poulsen. 1994. "Where to Begin: A Survey of Five Approaches to Selecting Independent Variables for Qualitative Comparative Analysis." *Sociological Methods and Research* 23:22–53.
- Bendor, Jonathan B. 1985. *Parallel Systems: Redundancy in Government*. Berkeley: University of California Press.
- Blake, Charles H. and Jessica Adolino. 2001. The Enactment of National Health Insurance: a Boolean Analysis of Twenty Advanced Industrial Countries. *Journal of Health Politics, Policy and Law* 26:679–708.
- Bollen, Kenneth A. 1980. "Issues in the Comparative Measurement of Political Democracy." *American Sociological Review* 45:370–90.
- Brown, Roger W. 1965. *Social Psychology*. New York: Free Press.
- Burawoy, Michael. 1989. "Two Methods in Search of Science: Skocpol versus Trotsky." *Theory and Society* 18:759–805.
- Cioffi-Revilla, C. 1998. *Politics and Uncertainty: Theory, Models and Applications*. Cambridge: Cambridge University Press.
- Cioffi-Revilla, Claudio, and Starr, Harvey. 2002. "Opportunity, Willingness, and Political Uncertainty: Theoretical Foundations of Politics." In Goertz, G. and Starr, H. (eds.) *Necessary Conditions: Theory, Methodology, and Applications*. New York: Rowman & Littlefield.
- Collier, David, James E. Mahon, Jr. 1993. "Conceptual 'Stretching' Revisited: Adapting Categories in Comparative Analysis." *American Political Science Review* 87:845–55.
- Collier, David, and Steven Levitsky. 1997. "Democracy with Adjectives: Conceptual Innovation in Comparative Research." *World Politics* 49:430–51.
- Collier, Ruth Berins, and David Collier. 1991. *Shaping the Political Arena: Critical Junctures, the Labor Movement, and Regime Dynamics in Latin America*. Princeton: Princeton University Press.
- Dion, Douglas. 1998. "Evidence and Inference in the Comparative Case Study." *Comparative Politics* 30:127–45.
- Downing, Brian. 1992. *The Military Revolution and Political Change: Origins of Democracy and Autocracy in Early Modern Europe*. Princeton: Princeton University Press.
- Ertman, Thomas. 1997. *Birth of the Leviathan: Building States and Regimes in Medieval and Early Modern Europe*. Cambridge: Cambridge University Press.
- Geddes, Barbara. 1990. "How the Cases You Choose Affect the Answers You Get: Selection Bias in Comparative Politics." In *Political Analysis*, vol. 2, edited by James A. Stimson. Ann Arbor: University of Michigan Press.
- Geddes, Barbara. 2003. *Paradigms and Sandcastles: Theory Building and Research Design in Comparative Politics*. Ann Arbor: University of Michigan Press.
- George, Alexander L., and Andrew Bennett. Forthcoming. *Case Studies and Theory Development*. Cambridge, MA: MIT Press.
- Glymour, Clark 1997. "A Review of Recent Work on the Foundations of Cause Inference." In McKim, V. and Turner, S. (eds.) *Causality in Crisis? Statistical Methods and the Search for Causal Knowledge in the Social Sciences*. Notre Dame: University of Notre Dame Press.
- Goertz, Gary. 2001. "Necessary/Sufficient Condition Hypotheses and Counter-Examples: A Fuzzy Logic Approach." Manuscript, University of Arizona.
- Goertz, Gary. 2002. "Increasing Concept-Indicator Consistency: The Case of Democracy." Manuscript, University of Arizona.
- Goertz, Gary. 2003. *International Norms and Decisionmaking: A Punctuated Equilibrium Model*. New York: Rowman & Littlefield.
- Hicks, Alexander, Joya Misra, and Tang Nah Ng. 1995. "The Programmatic Emergence of the Social Security State." *American Sociological Review* 60:329–49.
- Jacoby, Wade. 2001. *Imitation and Politics: Redesigning Modern Germany*. Ithaca: Cornell University Press.
- Kingdon, John. 1984. *Agendas, Alternatives, and Public Policies*. Boston: Little, Brown.
- Kiser, Edgar, et al. 1995. "Ruler Autonomy and War in Early Modern Europe." *International Studies Quarterly* 39:109–38.

- Kiser, Edgar, and Margaret Levi. 1996. "Using Counterfactuals in Historical Analysis: Theories of Revolution." Pp. in *Counterfactual Thought Experiments in World Politics*, edited by Philip Tetlock Aaron Belkin. Princeton: Princeton University Press.
- Lakoff, George. 1987. *Women, Fire and Dangerous Things: What Categories Reveal about the Mind*. Chicago: University of Chicago Press.
- Landau, M. 1969. "Redundancy, Rationality, and the Problem of Duplication and Overlap." *Public Administration Review* 29:346–58
- Linz, Juan J., and Alfred Stepan. 1996. *Problems of Democratic Transition and Consolidation: Southern Europe, South America, and Post-Communist Europe*. Baltimore: The Johns Hopkins University Press.
- Mahoney, James. 1999. "Nominal, Ordinal, and Narrative Appraisal in Macrocausal Analysis." *American Journal of Sociology* 104:1154–96.
- Moore, Barrington Jr. 1966. *Social Origins of Dictatorship and Democracy: Lord and Peasant in the Making of the Modern World*. Boston: Beacon Press.
- Most, Benjamin, and Harvey Starr. 1984. "International Relations Theory, Foreign Policy Substitutability, and 'Nice' Laws." *World Politics* 36:383–406
- Ostrom, Elinor. 1991. *Governing the Commons: The Evolution of Institutions for Collective Action*. Cambridge: Cambridge University Press.
- Ostrom, Elinor. 1998. "A Behavioral Approach to the Rational Choice Theory of Collective Action." *American Political Science Review* 92:1–22.
- Ragin, Charles C. 1987. *The Comparative Method*. Berkeley: University of California Press.
- Ragin, Charles C. 2000. *Fuzzy-Set Social Science*. Chicago: University of Chicago Press.
- Rosch, Eleanor, Carolyn Mervis, Wayne Gray, David Johnson, and Penny Boyes-Braem. 1976. "Basic Objects in Natural Categories." *Cognitive Psychology* 8:382–439.
- Sartori, Giovanni. 1970. "Concept Misformation in Comparative Politics." *American Political Science Review* 64:1033–53.
- Selbin, Eric. 1993. *Modern Latin American Revolutions*. Boulder: Westview.
- Skocpol, Theda. 1979. *States and Social Revolutions: A Comparative Analysis of France, Russia, and China*. Cambridge: Cambridge University Press.
- Smithson, Michael. 1987. *Fuzzy Set Analysis for Behavioral and Social Sciences*. New York: Springer Verlag.
- Snow, David and Daniel Cress. 2000. The Outcome of Homeless Mobilization: the Influence of Organization, Disruption, Political Mediation, and Framing. *American Journal of Sociology* 105:1063–1104.
- Taylor, Michael. 1989. "Structure, Culture and Action in the Explanation of Social Change." *Politics and Society* 17:115–62.
- Thurston, Louis. 1935. *The Vectors of Mind; Multiple-Factor Analysis for the Isolation of Primary Traits*. Chicago: University of Chicago Press.
- Wickham-Crowley, Timothy. 1996. *Guerillas and Revolution in Latin America: A Comparative Study of Insurgents and Regimes since 1956*. Princeton: Princeton University Press.
- Wittenstein, Ludwig. 1968. *Philosophical Investigations*, 3rd edition. London: Basil Blackwell.