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Project: Assignment 9

1
name: <unnamed>
log: C:\Users\Kriss\OneDrive\เดสก์ท็อป\426\asss9.smcl
log type: smcl
opened on: 31 Mar 2021, 23:06:24

1 . mlogit y x1 x2 x3 x4, baseoutcome(0)

Iteration 0: log likelihood = -228.64363
Iteration 1: log likelihood = -204.50752
Iteration 2: log likelihood = -203.29728
Iteration 3: log likelihood = -203.28338
Iteration 4: log likelihood = -203.28337

The model is jointly significant at .05 level.

Multinomial logistic regression

Number of obs = 152
LR chi2(20) = 50.72
Prob > chi2 = 0.0002
Pseudo R2 = 0.1109

Log likelihood = -203.28337

y	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
0	(base outcome)					
1						
x1	-.1220175	1.086872	-0.11	0.911	-2.252248	2.008213
x2	-2.016388	1.349482	-1.49	0.135	-4.661323	.6285484
x3	1.253423	1.23587	1.01	0.310	-1.168837	3.675683
x4	1.307279	.5491571	2.38	0.017	.2309504	2.383607
_cons	-18.06503	8.062973	-2.24	0.025	-33.86817	-2.261896
2						
x1	.9699943	.991428	0.98	0.328	-.9731688	2.913157
x2	-1.631037	1.27855	-1.28	0.202	-4.136949	.8748753
x3	-1.034421	.9547311	-1.08	0.279	-2.905659	.836818
x4	.2042703	.3925818	0.52	0.603	-.5651758	.9737165
_cons	-.9022321	5.40243	-0.17	0.867	-11.4908	9.686336
3						
x1	-.4040394	.938099	-0.43	0.667	-2.24268	1.434601
x2	-.9533924	1.222189	-0.78	0.435	-3.348838	1.442053
x3	-.1658373	.8733107	-0.19	0.849	-1.877495	1.54582
x4	.2174653	.3490812	0.62	0.533	-.4667212	.9016518
_cons	-1.061943	4.802704	-0.22	0.825	-10.47507	8.351185
4						
x1	1.677905	.9300468	1.80	0.071	-.1449532	3.500763
x2	-2.104352	1.212395	-1.74	0.083	-4.480602	.2718986
x3	-1.209535	.8915675	-1.36	0.175	-2.956975	.5379055
x4	.1831672	.3654684	0.50	0.616	-.5331376	.899472
_cons	-.0171095	5.005591	-0.00	0.997	-9.827887	9.793669
5						
x1	1.832363	.8632903	2.12	0.034	.1403452	3.524381
x2	-2.368735	1.168139	-2.03	0.043	-4.658246	-.079224
x3	.0976971	.8455682	0.12	0.908	-1.559586	1.75498
x4	.4905651	.3468626	1.41	0.157	-.189273	1.170403
_cons	-4.204706	4.763082	-0.88	0.377	-13.54017	5.130762

↳ Most of parameters are insignificant.

2 . est store m1

3 . fitstat

Measures of Fit for **mlogit** of **y**

Log-Lik Intercept Only: **-228.644** Log-Lik Full Model: **-203.283**
D(122): **406.567** LR(20): **50.721**
Prob > LR: **0.000**
McFadden's R2: **0.111** McFadden's Adj R2: **-0.020**
ML (Cox-Snell) R2: **0.284** Cragg-Uhler(Nagelkerke) R2: **0.298**
the model should be improved. Count R2: **0.500** Adj Count R2: **0.062**
AIC: **3.070** AIC*n: **466.567**
BIC: **-206.347** BIC': **49.757**
BIC used by Stata: **532.164** AIC used by Stata: **456.567**

4 . mlogit y x1 x2 x3 x4 if y!=4 , baseoutcome(0)

Iteration 0: log likelihood = **-160.69745**
Iteration 1: log likelihood = **-139.7611**
Iteration 2: log likelihood = **-138.7881**
Iteration 3: log likelihood = **-138.77638**
Iteration 4: log likelihood = **-138.77638**

Multinomial logistic regression Number of obs = **127**
LR chi2(16) = **43.84**
Prob > chi2 = **0.0002**
Log likelihood = **-138.77638** Pseudo R2 = **0.1364**

y	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
0	(base outcome)					
1						
x1	.0295265	1.082242	0.03	0.978	-2.091628	2.150681
x2	-1.973401	1.359023	-1.45	0.146	-4.637037	.6902346
x3	1.207552	1.247359	0.97	0.333	-1.237227	3.652332
x4	1.243142	.5389165	2.31	0.021	.1868851	2.299399
_cons	-17.20365	7.955084	-2.16	0.031	-32.79533	-1.611975
2						
x1	1.014523	.9872634	1.03	0.304	-.9204779	2.949524
x2	-1.652876	1.2878	-1.28	0.199	-4.176919	.8711657
x3	-1.059433	.9622316	-1.10	0.271	-2.945372	.8265061
x4	.205666	.3806016	0.54	0.589	-.5402994	.9516315
_cons	-.9039178	5.256532	-0.17	0.863	-11.20653	9.398696
3						
x1	-.3555477	.9341051	-0.38	0.703	-2.18636	1.475265
x2	-.953488	1.228872	-0.78	0.438	-3.362033	1.455057
x3	-.1864263	.8801572	-0.21	0.832	-1.911503	1.53865
x4	.1988436	.3362763	0.59	0.554	-.4602457	.857933
_cons	-.8040827	4.644225	-0.17	0.863	-9.906596	8.298431
5						
x1	1.917478	.8656523	2.22	0.027	.2208305	3.614125
x2	-2.399049	1.184989	-2.02	0.043	-4.721585	-.0765135
x3	.0750429	.8626823	0.09	0.931	-1.615783	1.765869
x4	.4760917	.3418197	1.39	0.164	-.1938626	1.146046
_cons	-4.002073	4.712976	-0.85	0.396	-13.23934	5.235191

5 . est store m2

6 . hausman m2 m1, alleqs constant

Note: the rank of the differenced variance matrix (19) does not equal the number of coefficient for anything unexpected and possibly consider scaling your variables so that the coefficient

		Coefficients			
		(b) m2	(B) m1	(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
1	x1	.0295265	-.1220175	.151544	.
	x2	-1.973401	-2.016388	.0429865	.1607527
	x3	1.207552	1.253423	-.0458709	.1689117
	x4	1.243142	1.307279	-.0641366	.
	_cons	-17.20365	-18.06503	.861379	.
2	x1	1.014523	.9699943	.0445285	.
	x2	-1.652876	-1.631037	-.0218398	.1540759
	x3	-1.059433	-1.034421	-.0250125	.1199088
	x4	.205666	.2042703	.0013957	.
	_cons	-.9039178	-.9022321	-.0016857	.
3	x1	-.3555477	-.4040394	.0484917	.
	x2	-.953488	-.9533924	-.0000956	.1279901
	x3	-.1864263	-.1658373	-.0205891	.1095678
	x4	.1988436	.2174653	-.0186217	.
	_cons	-.8040827	-1.061943	.2578602	.
5	x1	1.917478	1.832363	.0851147	.0639035
	x2	-2.399049	-2.368735	-.0303146	.1991226
	x3	.0750429	.0976971	-.0226542	.1709826
	x4	.4760917	.4905651	-.0144735	.
	_cons	-4.002073	-4.204706	.2026339	.

b = consistent under Ho and Ha; obtained from mlogit
B = inconsistent under Ha, efficient under Ho; obtained from mlogit

Test: Ho: difference in coefficients not systematic

chi2(19) = (b-B)'[(V_b-V_B)^(-1)](b-B)
= 1.97

Prob>chi2 = 1.0000 *H0 is rejected, we have violation as IIA*
(V_b-V_B is not positive definite)

7 . *2

8 . ologit y x1 x2 x3 x4, nolog

Ordered logistic regression

Log likelihood = -216.23748

Number of obs = 152
LR chi2(4) = 24.81
Prob > chi2 = 0.0001
Pseudo R2 = 0.0543

y	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
x1	1.26067	.3475145	3.63	0.000 ✓	.5795538	1.941786
x2	-.8530234	.3508641	-2.43	0.015 ✓	-1.540705	-.1653424
x3	.2068371	.3398536	0.61	0.543	-.4592637	.8729379
x4	.1261028	.1511501	0.83	0.404	-.1701459	.4223515
/cut1	-.8807685	2.139511			-5.074134	3.312597
/cut2	-.0328063	2.126237			-4.200155	4.134542
/cut3	.6557008	2.118367			-3.496223	4.807624
/cut4	1.48964	2.117389			-2.660365	5.639646
/cut5	2.283969	2.124223			-1.879432	6.447371

only half of parameters is significant.

9 . fitstat

Measures of Fit for **ologit** of **y**

Log-Lik Intercept Only:	-228.644	Log-Lik Full Model:	-216.237
D(143):	432.475	LR(4):	24.812
		Prob > LR:	0.000
McFadden's R2:	0.054	McFadden's Adj R2:	0.015
ML (Cox-Snell) R2:	0.151	Cragg-Uhler (Nagelkerke) R2:	0.158
McKelvey & Zavoina's R2:	0.157		
Variance of y*:	3.904	Variance of error:	3.290
Count R2:	0.480	Adj Count R2:	0.025
AIC:	2.964	AIC*n:	450.475
BIC:	-285.940	BIC':	-4.717
BIC used by Stata:	477.690	AIC used by Stata:	450.475

10 . *3

11 . do "C:\Users\Kriss\AppData\Local\Temp\STD01000000.tmp"

12 . g y_15=(y>0)

13 . g y_25=(y>1)

14 . g y_35=(y>2)

15 . g y_45=(y>3)

16 . g y_55=(y>4)

17 . qui logit y_15 x1 x2 x3 x4, nolog

18 . est store m15

19 . qui logit y_25 x1 x2 x3 x4, nolog

20 . est store m25

21 . qui logit y_35 x1 x2 x3 x4, nolog

22 . est store m35

23 . qui logit y_45 x1 x2 x3 x4, nolog

24 . est store m45

25 . qui logit y_55 x1 x2 x3 x4, nolog

26 . est store m55

27 . suest m15 m25 m35 m45 m55

Simultaneous results for m15, m25, m35, m45, m55

Number of obs = 152

	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]	
m15_y_15						
x1	1.097122	.9033857	1.21	0.225	-.6734812	2.867725
x2	-1.82336	1.135405	-1.61	0.108	-4.048713	.4019928
x3	-.3069072	.803698	-0.38	0.703	-1.882126	1.268312
x4	.3527502	.3544918	1.00	0.320	-.3420409	1.047541
_cons	-1.099312	4.856106	-0.23	0.821	-10.6171	8.418481
m25_y_25						
x1	1.264527	.5825003	2.17	0.030	.1228478	2.406207
x2	-.7792338	.604258	-1.29	0.197	-1.963558	.4050901
x3	-.8053988	.6052151	-1.33	0.183	-1.991599	.380801

From comparing BIC', ordered model is more appropriated model for y.

x4	-.2074297	.3082284	-0.67	0.501	-.8115462	.3966868
_cons	5.389609	4.422033	1.22	0.223	-3.277416	14.05663
m35_y_35						
x1	.864886	.4721274	1.83	0.067	-.0604667	1.790239
x2	-.6170464	.4658079	-1.32	0.185	-1.530013	.2959203
x3	-.0281734	.4629933	-0.06	0.951	-.9356237	.8792769
x4	-.0449685	.2176813	-0.21	0.836	-.4716161	.3816791
_cons	1.899683	3.086536	0.62	0.538	-4.149816	7.949182
m45_y_45						
x1	1.679889	.4359289	3.85	0.000	.8254838	2.534294
x2	-1.051402	.4339843	-2.42	0.015	-1.901996	-.2008088
x3	-.1154448	.4385046	-0.26	0.792	-.974898	.7440085
x4	.0623465	.1817055	0.34	0.732	-.2937897	.4184826
_cons	-.4960081	2.567482	-0.19	0.847	-5.52818	4.536164
m55_y_55						
x1	1.213482	.3980963	3.05	0.002	.4332271	1.993736
x2	-.8226954	.3994092	-2.06	0.039	-1.605523	-.0398677
x3	.672316	.4147506	1.62	0.105	-.1405801	1.485212
x4	.2113165	.1907187	1.11	0.268	-.1624853	.5851183
_cons	-3.847181	2.713683	-1.42	0.156	-9.165902	1.471539

28 . test [m15_y_15]x1=[m25_y_25]x1=[m35_y_35]x1=[m45_y_45]x1=[m55_y_55]x1

```
( 1) [m15_y_15]x1 - [m25_y_25]x1 = 0
( 2) [m15_y_15]x1 - [m35_y_35]x1 = 0
( 3) [m15_y_15]x1 - [m45_y_45]x1 = 0
( 4) [m15_y_15]x1 - [m55_y_55]x1 = 0
```

```
chi2( 4) = 6.95
Prob > chi2 = 0.1384
```

29 . test [m15_y_15]x2=[m25_y_25]x2=[m35_y_35]x2=[m45_y_45]x2=[m55_y_55]x2

```
( 1) [m15_y_15]x2 - [m25_y_25]x2 = 0
( 2) [m15_y_15]x2 - [m35_y_35]x2 = 0
( 3) [m15_y_15]x2 - [m45_y_45]x2 = 0
( 4) [m15_y_15]x2 - [m55_y_55]x2 = 0
```

```
chi2( 4) = 3.24
Prob > chi2 = 0.5186
```

30 . test [m15_y_15]x3=[m25_y_25]x3=[m35_y_35]x3=[m45_y_45]x3=[m55_y_55]x3

```
( 1) [m15_y_15]x3 - [m25_y_25]x3 = 0
( 2) [m15_y_15]x3 - [m35_y_35]x3 = 0
( 3) [m15_y_15]x3 - [m45_y_45]x3 = 0
( 4) [m15_y_15]x3 - [m55_y_55]x3 = 0
```

```
chi2( 4) = 8.55
Prob > chi2 = 0.0734
```

31 . test [m15_y_15]x4=[m25_y_25]x4=[m35_y_35]x4=[m45_y_45]x4=[m55_y_55]x4

```
( 1) [m15_y_15]x4 - [m25_y_25]x4 = 0
( 2) [m15_y_15]x4 - [m35_y_35]x4 = 0
( 3) [m15_y_15]x4 - [m45_y_45]x4 = 0
( 4) [m15_y_15]x4 - [m55_y_55]x4 = 0
```

```
chi2( 4) = 7.47
Prob > chi2 = 0.1130
```

From the test, the ordered model is appropriated.

```
32 .
    end of do-file
```

```
33 . *4
```

```
34 . est restore m1
    (results m1 are active now)
```

```
35 . margins, dydx(*) predict(outcome(0))
```

```
Average marginal effects      Number of obs      =      152
Model VCE      : OIM
```

```
Expression      : Pr(y==0), predict(outcome(0))
dy/dx w.r.t.    : x1 x2 x3 x4
```

	dy/dx	Delta-method Std. Err.	z	P> z	[95% Conf. Interval]	
x1	-.049448	.0394996	-1.25	0.211	-.1268658	.0279698
x2	.0953594	.0625156	1.53	0.127	-.027169	.2178878
x3	.0128947	.0388471	0.33	0.740	-.0632443	.0890336
x4	-.0202353	.0163353	-1.24	0.215	-.0522519	.0117814

```
36 . margins, dydx(*) predict(outcome(0)) at((median))
```

```
Average marginal effects      Number of obs      =      152
Model VCE      : OIM
```

```
Expression      : Pr(y==0), predict(outcome(0))
dy/dx w.r.t.    : x1 x2 x3 x4
```

	dy/dx	Delta-method Std. Err.	z	P> z	[95% Conf. Interval]	
x1	-.049448	.0394996	-1.25	0.211	-.1268658	.0279698
x2	.0953594	.0625156	1.53	0.127	-.027169	.2178878
x3	.0128947	.0388471	0.33	0.740	-.0632443	.0890336
x4	-.0202353	.0163353	-1.24	0.215	-.0522519	.0117814

```
37 . margins, dydx(*) predict(outcome(1))
```

```
Average marginal effects      Number of obs      =      152
Model VCE      : OIM
```

```
Expression      : Pr(y==1), predict(outcome(1))
dy/dx w.r.t.    : x1 x2 x3 x4
```

	dy/dx	Delta-method Std. Err.	z	P> z	[95% Conf. Interval]	
x1	-.0770801	.0429311	-1.80	0.073	-.1612236	.0070633
x2	-.0090692	.0417711	-0.22	0.828	-.0909391	.0728007
x3	.0862353	.0585697	1.47	0.141	-.0285593	.2010298
x4	.0558661	.02814	1.99	0.047	.0007127	.1110196

