Regression Report – David

Initial check

What number of requests don't have the same product_cd for all their inquiries? (Out of 319,733):
13,649

What number and percentage of *List requests* have this property?
Number: ***13,088***
Percentage: ***4.116 %***

What number and percentage of *individual List inquiries* have this property?
Number: ***217,503***
Percentage***: 5.078369 %***

Regressions run

```
subset <- df.inquiry %>% filter(pt == 0,
                        product_cd == "USHY",
                        p_type != "Broker-Dealer",
                        list_length >= 20,
                        numsublists < list_length/2,
                        5 < sublist_length)

regr1 <- felm(filled ~ trans_cost + mediancost_insublist + mediancost_outsidesublist |
                            req_id | 0 | req_id + date, data = subset)

regr2 <- felm(filled ~ trans_cost + mincost_insublist + mincost_outsidesublist | req_id | 0 |
                            req_id + date, data = subset)
```

Regression 1

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	−1.8242	0.8882	−2.0537	0.0411
mediancost_insublist	3.8942	0.7121	5.4682	1.15e−07
mediancost_outsidesublist	1.4815	0.2930	5.0565	8.52e−07

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	−1.8230	0.8872	−2.0547	0.041
mediancost_insublist	4.0069	0.7197	5.5677	6.95e−08
mediancost_outsidesublist	2.0412	0.3242	6.2962	1.46e−09

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	−1.8239	0.8878	−2.0545	0.041
mediancost_insublist	3.8095	0.6822	5.5842	6.39e−08
mediancost_outsidesublist	0.8873	0.3316	2.6760	0.00797

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	−1.8237	0.8875	−2.0548	0.041
mediancost_insublist	3.9737	0.7035	5.6486	4.6e−08
mediancost_outsidesublist	1.0736	0.2779	3.8631	0.000144

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	−1.8219	0.8870	−2.0540	0.0411
mediancost_insublist	4.0028	0.7021	5.7015	3.5e−08
mediancost_outsidesublist	1.4480	0.2982	4.8563	2.17e−06

Regression 2

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	–1.9278	0.9152	–2.1064	0.0362
mincost_insublist	–0.2292	0.0951	–2.4105	0.0167
mincost_outsidesublist	–0.1246	0.1045	–1.1925	0.2343

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	–2.0767	0.9929	–2.0916	0.0375
mincost_insublist	–0.4567	0.3340	–1.3672	0.1729
mincost_outsidesublist	–0.4884	0.3467	–1.4085	0.1603

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	–2.2715	0.8245	–2.7550	0.0063
mincost_insublist	–0.6891	0.3974	–1.7339	0.0842
mincost_outsidesublist	–0.5143	0.4466	–1.1516	0.2506

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	–1.9816	0.9249	–2.1426	0.0332
mincost_insublist	–0.3137	0.1593	–1.9692	0.0501
mincost_outsidesublist	–0.1822	0.1748	–1.0425	0.2983

	Estimate	Cluster.s.e.	t.value	pval
trans_cost	–1.9302	0.9159	–2.1075	0.0361
mincost_insublist	–0.2309	0.0957	–2.4125	0.0166
mincost_outsidesublist	–0.1744	0.1119	–1.5581	0.1205