

name: <unnamed>

log: C:\Users\jlc15\Desktop\MECOFIN\2" Cuatrimestre\TFM\W - Ficheros STATA\Parte1\_STATA.log

log type: text

opened on: 17 Apr 2023, 18:44:25

. \* 2. Estudiamos la distribución de la vble endógena Status

. tab status

Status	Freq.	Percent	Cum.
0	259	31.24	31.24
1	570	68.76	100.00
Total	829	100.00	

. \* 3. Estimamos vía logit el modelo original

. logit status gender education workexp programmingexp

Iteration 0: log likelihood = -514.83131

Iteration 1: log likelihood = -507.91144

Iteration 2: log likelihood = -507.88834

Iteration 3: log likelihood = -507.88834

Logistic regression

Number of obs = 829

LR chi2(4) = 13.89

Prob > chi2 = 0.0077

Log likelihood = -507.88834

Pseudo R2 = 0.0135

status	Coefficient	Std. err.	z	P> z	[95% conf. interval]
gender	.1591773	.1775537	0.90	0.370	-.1888216 .5071762
education	.5065154	.1909185	2.65	0.008	.132322 .8807088
workexp	.2750172	.1619233	1.70	0.089	-.0423467 .5923811
programmingexp	-.2159291	.1653185	-1.31	0.192	-.5399475 .1080892
_cons	.2260515	.2446994	0.92	0.356	-.2535506 .7056535

. \* 4. Calculamos los marginales

. margins

Predictive margins

Number of obs = 829

Model VCE: OIM

Expression: Pr(status), predict()

	Delta-method				
	Margin	std. err.	z	P> z	[95% conf. interval]

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-----+-----
      _cons | .6875754 .0159602 43.08 0.000 .656294 .7188568
-----+-----

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. * 5. Calculamos la matriz de aciertos y errores
. predict status_pr
(option pr assumed; Pr(status))

. estat class

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Logistic model for status

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----- True -----
Classified |      D      ~D |      Total
-----+-----+-----
      + |      570      259 |      829
      - |       0       0 |       0
-----+-----+-----
Total |      570      259 |      829

```

Classified + if predicted  $\Pr(D) \geq .5$   
True D defined as status != 0

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-----
Sensitivity          Pr( +| D) 100.00%
Specificity          Pr( -|~D)  0.00%
Positive predictive value  Pr( D| +) 68.76%
Negative predictive value  Pr(~D| -)  .%
-----
False + rate for true ~D    Pr( +|~D) 100.00%
False - rate for true D     Pr( -| D)  0.00%
False + rate for classified + Pr(~D| +) 31.24%
False - rate for classified - Pr( D| -)  .%
-----
Correctly classified          68.76%
-----

```

```

. * 6. Realizamos un análisis univariante básico de la columna de predicciones
. sum status_pr

```

```

Variable |      Obs      Mean   Std. dev.    Min      Max
-----+-----
status_pr |      829 .6875754 .0604164 .5025306 .7625591

```

```

. * 7. Realizamos un análisis univariante básico de la columna Status
. sum status

```

```

Variable |      Obs      Mean   Std. dev.    Min      Max
-----+-----
status |      829 .6875754 .4637617      0      1

```

```

. * Como resultado vemos que la media es la misma, por lo que aunque status_pr no

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. \* esté normalizada y Status sí, tienen un resultado muy parecido.

. \* 8. Calculamos la capacidad predictiva con un límite de 0.5  
. estat class, cutoff(0.5)

Logistic model for status

----- True -----			
Classified	D	~D	Total
-----+-----+-----			
+	570	259	829
-	0	0	0
-----+-----+-----			
Total	570	259	829

Classified + if predicted  $\Pr(D) \geq .5$   
True D defined as status != 0

Sensitivity	$\Pr(+ D)$	100.00%
Specificity	$\Pr(- \sim D)$	0.00%
Positive predictive value	$\Pr(D +)$	68.76%
Negative predictive value	$\Pr(\sim D -)$	0.00%
-----		
False + rate for true ~D	$\Pr(+ \sim D)$	100.00%
False - rate for true D	$\Pr(- D)$	0.00%
False + rate for classified +	$\Pr(\sim D +)$	31.24%
False - rate for classified -	$\Pr(D -)$	0.00%
-----		
Correctly classified		68.76%
-----		

. \* 9. Comprobamos que añadir matching no tiene sentido porque imita el comportamiento  
. \* de Status.  
. logit status gender education workexp programmingexp matching

note: matching != 0 predicts success perfectly;  
      matching omitted and 487 obs not used.

note: education != 0 predicts failure perfectly;  
      education omitted and 201 obs not used.

Iteration 0: log likelihood = -95.505679  
Iteration 1: log likelihood = -94.646437  
Iteration 2: log likelihood = -94.645706  
Iteration 3: log likelihood = -94.645706

Logistic regression	Number of obs =	141
	LR chi2(3) =	1.72
	Prob > chi2 =	0.6325
Log likelihood = -94.645706	Pseudo R2 =	0.0090

status	Coefficient	Std. err.	z	P> z	[95% conf. interval]
-----+-----					

```

gender | -.3968064 .4666304 -0.85 0.395 -1.311385 .5177723
education | 0 (omitted)
workexp | .3998252 .3822363 1.05 0.296 -.3493442 1.148995
programmingexp | .0800877 .4181156 0.19 0.848 -.7394038 .8995792
matching | 0 (omitted)
_cons | .493503 .4871577 1.01 0.311 -.4613086 1.448315
-----

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. * 10. Comprobamos el comportamiento entre matching y status. Los resultados son muy buenos.
. tab matching status

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	Status		
Matching	0	1	Total
0	259	83	342
1	0	487	487
Total	259	570	829

```

. * 11. Se calculan los marginales de todas las vbles (comprobamos p-value y signo del coeficiente)
. margins, dydx(*)

```

Average marginal effects                      Number of obs = 141  
Model VCE: OIM

Expression: Pr(status), predict()  
dy/dx wrt: gender education workexp programmingexp matching

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-----
|               Delta-method
|   dy/dx   std. err.      z    P>|z|   [95% conf. interval]
-----+-----
gender | -.0949222 .1105392  -0.86  0.390   -0.3115749   .1217306
education | 0 (omitted)
workexp | .0956443 .0900663   1.06  0.288   -0.0808825   .2721711
programmingexp | .0191582 .0999705   0.19  0.848   -0.1767803   .2150967
matching | 0 (omitted)
-----

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end of do-file

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