Juan Villegas

Eco HW # 2

1. Run a simple regression - describe the significance of the equation using the F statistic, the R squared, and adjusted R squared, and the coefficients.

Table

Description automatically generated

Looking at the regression model we, I can tell that there is significance in the linear relationship between the number of DACA recipients by state and the number of colleges by state because the p value is smaller than .05 (It’s 0). For every extra college in a state, we can expect 164 Daca Recipients to increase by state with a Standard error of 17.25. So, it can be 17.25 less or 17.25 more DACA recipients. Our regression model fits about 64.67% of our data (we used R^2 to consider the # of variables we have even though we only have one & adjusted r^2 would be better for multiple regression.). We are 95% confident that for every extra College in a state DACA recipient there is about 129 – 199 more DACA Recipients.



2. Run a multiple regression - describe the significance of the equation using the F statistic, the R squared, and adjusted R squared, and the coefficients.

Table

Description automatically generated

1. For this regression, I looked to see if, the # of colleges, # of undocumented people per state, & average temperature had a linear relationship with the # of daca recipients per state.

From my multiple regression model, I can tell that the number of undocumented people in a state is the only significant variable to my regression model. For every extra undocumented person in a state there will be about .077 Daca Recipients. To make this sound better, for ever 1000 undocumented immigrants in a state, we can expect about 77 DACA recipients with a standard error of 5 extra or less people (in terms of 1000). We are 95% confident that there is about 66 to 89 DACA recipients per 1000 Undocumented people. Our regression model fits 92.97% of our data (when we consider the 3 variables) but most of it is not significant, so I don’t know how I feel about that? If its overfitting or not. The # of colleges per state is no longer considered a significant variable, so I don’t really know what to do with this (it can be if I change my threshold of considering things significant to .11 but that’d be over the gold standard .05 that I was taught).

1. What are the major differences between them?

I noticed that once I added more variables to my regression, my variable of # of colleges per state was no longer considered significant. The adjusted R^2 also increased drastically but that is only because we added more variables to our data. We essentially trying to build a perfect model but, there is a lot of problems with adding a lot of insignificant variables.

Be sure to submit the STATA printout.

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{txt} Variable {c |} Obs Mean Std. dev. Min Max

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{res}

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. label variable sat\_score "SAT Score"

. label variable resident\_tuition "Resident Tuition"

. label variable student\_population "Student Population"

. label variable number\_of\_undocmented\_people "# Of Undocmented People"

. label variable state\_population "State Population"

. label variable number\_of\_spanish\_speakers "# Of Spanish Speakers"

. label variable graduation\_proportion "Graduation Proportion"

. label variable students\_to\_faculty\_ratio "Students - Faculty Ratio"

. label variable acceptance\_proportion "Acceptance Proportion"

. label variable average\_temperature "Average Temperature"

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{res}

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{res}

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{txt}{hline 26}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1} average\_temperature{col 27}{c |} Coefficient{col 39} Std. err.{col 51} t{col 59} P>|t|{col 67} [95% con{col 80}f. interval]

{hline 26}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

number\_of\_daca\_recipients {c |}{col 27}{res}{space 2} .0000915{col 39}{space 2} .0000409{col 50}{space 1} 2.24{col 59}{space 3}0.030{col 67}{space 4} 9.20e-06{col 80}{space 3} .0001738

{txt}{space 20}\_cons {c |}{col 27}{res}{space 2} 51.85178{col 39}{space 2} 1.243398{col 50}{space 1} 41.70{col 59}{space 3}0.000{col 67}{space 4} 49.35176{col 80}{space 3} 54.3518

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{res}

{com}. regres number\_of\_daca\_recipients average\_temperature

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{txt}{hline 20}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1}number\_of\_daca\_re~s{col 21}{c |} Coefficient{col 33} Std. err.{col 45} t{col 53} P>|t|{col 61} [95% con{col 74}f. interval]

{hline 20}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

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{txt}{hline 20}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

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{res}

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{res}

{com}. scatter number\_of\_daca\_recipients state\_population

{res}

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{res}

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. label values Locked\_States Locked\_States

. graph pie , over(Locked\_States)

{res}

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{res}

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{res}

{com}. scatter number\_of\_daca\_recipients number\_of\_undocmented\_people

{res}

{com}. scatter number\_of\_daca\_recipients number\_of\_colleges

{res}

{com}. regress number\_of\_daca\_recipients number\_of\_colleges

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{txt} Total {c |} {res} 3.8695e+10 49 789703847 {txt}Root MSE = {res} 16703

{txt}{hline 19}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

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{hline 19}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

number\_of\_colleges {c |}{col 20}{res}{space 2} 164.3548{col 32}{space 2} 17.25821{col 43}{space 1} 9.52{col 52}{space 3}0.000{col 60}{space 4} 129.6548{col 73}{space 3} 199.0547

{txt}{space 13}\_cons {c |}{col 20}{res}{space 2}-9997.529{col 32}{space 2} 3319.083{col 43}{space 1} -3.01{col 52}{space 3}0.004{col 60}{space 4}-16670.99{col 73}{space 3}-3324.065

{txt}{hline 19}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{res}

{com}. regress number\_of\_daca\_recipients number\_of\_colleges

{txt} Source {c |} SS df MS Number of obs ={res} 50

{txt}{hline 13}{c +}{hline 34} F(1, 48) = {res} 90.69

{txt} Model {c |} {res} 2.5303e+10 1 2.5303e+10 {txt}Prob > F ={res} 0.0000

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{txt}{hline 19}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1}number\_of\_daca\_r~s{col 20}{c |} Coefficient{col 32} Std. err.{col 44} t{col 52} P>|t|{col 60} [95% con{col 73}f. interval]

{hline 19}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

number\_of\_colleges {c |}{col 20}{res}{space 2} 164.3548{col 32}{space 2} 17.25821{col 43}{space 1} 9.52{col 52}{space 3}0.000{col 60}{space 4} 129.6548{col 73}{space 3} 199.0547

{txt}{space 13}\_cons {c |}{col 20}{res}{space 2}-9997.529{col 32}{space 2} 3319.083{col 43}{space 1} -3.01{col 52}{space 3}0.004{col 60}{space 4}-16670.99{col 73}{space 3}-3324.065

{txt}{hline 19}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{res}

{com}. predict dacahat, xb

. sort number\_of\_colleges

. twoway (scatter number\_of\_daca\_recipients number\_of\_colleges) (line dacahat number\_of\_colleges)

{res}

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{res}{txt}file {bf:/Users/juanvillegas/Library/CloudStorage/OneDrive-EasternConnecticutStateUniversity/3rd Year/Spring 2021/ECO 305 Econmetrics/Project Data/Graph.gph} saved

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{res}

{com}. histogram number\_of\_colleges, normal

{txt}(bin={res}7{txt}, start={res}10{txt}, width={res}103.85714{txt})

{res}

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{txt}{hline 29}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1} number\_of\_daca\_recipients{col 30}{c |} Coefficient{col 42} Std. err.{col 54} t{col 62} P>|t|{col 70} [95% con{col 83}f. interval]

{hline 29}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{space 10}number\_of\_colleges {c |}{col 30}{res}{space 2}-22.73862{col 42}{space 2} 15.60176{col 53}{space 1} -1.46{col 62}{space 3}0.152{col 70}{space 4}-54.16218{col 83}{space 3} 8.684937

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{txt}number\_of\_undocmented\_people {c |}{col 30}{res}{space 2} .0470803{col 42}{space 2} .0175384{col 53}{space 1} 2.68{col 62}{space 3}0.010{col 70}{space 4} .011756{col 83}{space 3} .0824045

{txt}{space 2}number\_of\_spanish\_speakers {c |}{col 30}{res}{space 2} .0060986{col 42}{space 2} .0034453{col 53}{space 1} 1.77{col 62}{space 3}0.083{col 70}{space 4}-.0008407{col 83}{space 3} .0130378

{txt}{space 23}\_cons {c |}{col 30}{res}{space 2} 2177.082{col 42}{space 2} 4042.215{col 53}{space 1} 0.54{col 62}{space 3}0.593{col 70}{space 4}-5964.357{col 83}{space 3} 10318.52

{txt}{hline 29}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{res}

{com}. regress number\_of\_daca\_recipients number\_of\_colleges tuition number\_of\_undocmented\_people average\_temperature

{txt} Source {c |} SS df MS Number of obs ={res} 50

{txt}{hline 13}{c +}{hline 34} F(4, 45) = {res} 163.49

{txt} Model {c |} {res} 3.6204e+10 4 9.0511e+09 {txt}Prob > F ={res} 0.0000

{txt} Residual {c |} {res} 2.4912e+09 45 55361067.9 {txt}R-squared ={res} 0.9356

{txt}{hline 13}{c +}{hline 34} Adj R-squared ={res} 0.9299

{txt} Total {c |} {res} 3.8695e+10 49 789703847 {txt}Root MSE = {res} 7440.5

{txt}{hline 29}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1} number\_of\_daca\_recipients{col 30}{c |} Coefficient{col 42} Std. err.{col 54} t{col 62} P>|t|{col 70} [95% con{col 83}f. interval]

{hline 29}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{space 10}number\_of\_colleges {c |}{col 30}{res}{space 2}-22.74188{col 42}{space 2} 15.88184{col 53}{space 1} -1.43{col 62}{space 3}0.159{col 70}{space 4}-54.72955{col 83}{space 3} 9.245779

{txt}{space 21}tuition {c |}{col 30}{res}{space 2}-.2372563{col 42}{space 2} .2235808{col 53}{space 1} -1.06{col 62}{space 3}0.294{col 70}{space 4}-.6875713{col 83}{space 3} .2130586

{txt}number\_of\_undocmented\_people {c |}{col 30}{res}{space 2} .0775966{col 42}{space 2} .0056014{col 53}{space 1} 13.85{col 62}{space 3}0.000{col 70}{space 4} .0663148{col 83}{space 3} .0888785

{txt}{space 9}average\_temperature {c |}{col 30}{res}{space 2}-178.3131{col 42}{space 2} 142.7402{col 53}{space 1} -1.25{col 62}{space 3}0.218{col 70}{space 4}-465.8066{col 83}{space 3} 109.1804

{txt}{space 23}\_cons {c |}{col 30}{res}{space 2} 12756.42{col 42}{space 2} 9467.231{col 53}{space 1} 1.35{col 62}{space 3}0.185{col 70}{space 4}-6311.561{col 83}{space 3} 31824.4

{txt}{hline 29}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{res}

{com}. regress number\_of\_daca\_recipients number\_of\_colleges number\_of\_undocmented\_people average\_temperature

{txt} Source {c |} SS df MS Number of obs ={res} 50

{txt}{hline 13}{c +}{hline 34} F(3, 46) = {res} 217.02

{txt} Model {c |} {res} 3.6142e+10 3 1.2047e+10 {txt}Prob > F ={res} 0.0000

{txt} Residual {c |} {res} 2.5536e+09 46 55512796.7 {txt}R-squared ={res} 0.9340

{txt}{hline 13}{c +}{hline 34} Adj R-squared ={res} 0.9297

{txt} Total {c |} {res} 3.8695e+10 49 789703847 {txt}Root MSE = {res} 7450.7

{txt}{hline 29}{c TT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{col 1} number\_of\_daca\_recipients{col 30}{c |} Coefficient{col 42} Std. err.{col 54} t{col 62} P>|t|{col 70} [95% con{col 83}f. interval]

{hline 29}{c +}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{space 10}number\_of\_colleges {c |}{col 30}{res}{space 2}-25.60486{col 42}{space 2} 15.67243{col 53}{space 1} -1.63{col 62}{space 3}0.109{col 70}{space 4}-57.15183{col 83}{space 3} 5.942113

{txt}number\_of\_undocmented\_people {c |}{col 30}{res}{space 2} .0778926{col 42}{space 2} .0056021{col 53}{space 1} 13.90{col 62}{space 3}0.000{col 70}{space 4} .0666161{col 83}{space 3} .0891691

{txt}{space 9}average\_temperature {c |}{col 30}{res}{space 2}-131.7686{col 42}{space 2} 136.0202{col 53}{space 1} -0.97{col 62}{space 3}0.338{col 70}{space 4} -405.563{col 83}{space 3} 142.0258

{txt}{space 23}\_cons {c |}{col 30}{res}{space 2} 6163.539{col 42}{space 2} 7153.223{col 53}{space 1} 0.86{col 62}{space 3}0.393{col 70}{space 4}-8235.152{col 83}{space 3} 20562.23

{txt}{hline 29}{c BT}{hline 11}{hline 11}{hline 9}{hline 8}{hline 13}{hline 12}

{res}

{com}. log close

{txt}name: {res}<unnamed>

{txt}log: {res}/Users/juanvillegas/Library/CloudStorage/OneDrive-EasternConnecticutStateUniversity/3rd Year/Spring 2021/ECO 305 Econmetrics/Project Data/Stata .smcl

{txt}log type: {res}smcl

{txt}closed on: {res}26 Mar 2022, 16:01:56

{txt}{.-}

{smcl}

{txt}{sf}{ul off}