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Special Edition

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University of Toronto

## Notes:

1. Unicode is supported; see help unicode advice.

2. Maximum number of variables is set to 5000; see <a href="help-set\_maxvar">help-set\_maxvar</a>.

running C:\Users\MDW620-CAF\Documents\profile.do ...

1 . do "C:\Users\MDW620-CAF\Documents\Tianhao.do"

2 . use C:\Users\MDW620-CAF\Downloads/hw1data.dta, clear

4 . logit y i.x1 i.x2 i.x3 x4 x5 x6

Iteration 0: log likelihood = -82.760511 Iteration 1: log likelihood = -30.57662 log likelihood = -28.750296 Iteration 2: Iteration 3: log likelihood = -28.672363log likelihood = -28.672342 Iteration 4: Iteration 5: log likelihood = -28.672342

Logistic regression

Number of obs = 120 108.18 0.0000 Pseudo R2 0.6536

Log likelihood = -28.672342

У	Coef.	Std. Err.	Z	P> z	[95% Conf.	. Interval]
1.x1	3.415127	.9586819	3.56	0.000	1.536145	5.294109 -3.177402 6.696058 2.485694 -2.159696
1.x2	-5.768404	1.321964	-4.36	0.000	-8.359406	
1.x3	4.609453	1.064614	4.33	0.000	2.522848	
x4	1.544106	.4804108	3.21	0.001	.602518	
x5	-4.106603	.9933383	-4.13	0.000	-6.053511	
x6	.5345794	.2733479	1.96	0.051	0011727	1.070331
_cons	-1.565264	.8618573	-1.82	0.069	-3.254473	.1239449

5 . margin, dydx(i.x2)

Average marginal effects

Model VCE : OIM

Number of obs = 120

Expression : Pr(y), predict()

dy/dx w.r.t. : 1.x2

		Delta-method Std. Err.	Z	P> z	[95% Conf.	Interval]
1.x2	4268979	.0440885	-9.68	0.000	5133099	3404859

Note: dy/dx for factor levels is the discrete change from the base level.

## 6 . margin, dydx(x5)

Average marginal effects Number of obs 120 =

Model VCE : OIM

Expression : Pr(y), predict()

dy/dx w.r.t. : **x5** 

	· · · · · · · · · · · · · · · · · · ·	Delta-method Std. Err.		P> z	[95% Conf.	Interval]
x5	3063677	.0407848	-7.51	0.000	3863045	226431

8 . probit y i.x1 i.x2 i.x3 x4 x5 x6

Iteration 0: log likelihood = -82.760511 Iteration 1: log likelihood = -30.299996 Iteration 2: log likelihood = -28.400517 Iteration 3: log likelihood = -28.336254
Iteration 4: log likelihood = -28.336104
Iteration 5: log likelihood = -28.336104

Probit regression

Number of obs = 120 LR chi2(6) = 108.85 Proh > chi2 = 0.0000 - 0.6576

Log likelihood = -28.336104

У	Coef.	Std. Err.	Z	P>   z	[95% Conf.	Interval]
1.x1	2.011708	.5337449	3.77	0.000	.9655868	3.057828
1.x2	-3.323863	.7132776	-4.66	0.000	-4.721861	-1.925864
1.x3	2.656909	.5679074	4.68	0.000	1.543831	3.769987
x4	.9049947	.2688554	3.37	0.001	.3780479	1.431941
x5	-2.380636	.550527	-4.32	0.000	-3.459649	-1.301623
x 6	.3098398	.1558339	1.99	0.047	.004411	.6152687
_cons	9246096	.4787586	-1.93	0.053	-1.862959	.0137399

Note: 8 failures and 3 successes completely determined.

## 9 . margin, dydx(i.x2)

Number of obs = 120 Average marginal effects

Model VCE : OIM

Expression : Pr(y), predict()
dy/dx w.r.t. : 1.x2

		Delta-method Std. Err.	Z	P> z	[95% Conf.	Interval]
1.x2	4265715	.0432721	-9.86	0.000	5113833	3417598

Note: dy/dx for factor levels is the discrete change from the base level.

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10 . margin, dydx(x5)

Number of obs = 120 Average marginal effects

Model VCE : OIM

Expression : Pr(y), predict()
dy/dx w.r.t. : x5

	dy/dx	Std. Err.	Z	P> z	<del>-</del>	
x5	3081857	.0412259	-7.48	0.000	3889869	2273845

11 . end of do-file

12 .