

(R)
Statistics/Data Analysis

User: TianyuHW5_3

(R)
Statistics/Data Analysis 15.0
Special Edition

Copyright 1985-2017 StataCorp LLC
StataCorp
4905 Lakeway Drive
College Station, Texas 77845 USA
800-STATA-PC <http://www.stata.com>
979-696-4600 stata@stata.com
979-696-4601 (fax)

1150-user Stata network license expires 23 Jul 2019:
Serial number: 401509213955
Licensed to: cuitianyu706599183@163.com
personal

Notes:

1. Unicode is supported; see [help unicode advice](#).
2. Maximum number of variables is set to 5000; see [help set maxvar](#).
3. New update available; type `-update all-`

```
1 . doedit "C:\Users\cuiti\Master Study\Second Semester\econometrics\TIANYUCUI\ps5\ps3.do"
2 . do "C:\Users\cuiti\AppData\Local\Temp\STD2cfc_000000.tmp"
3 . clear all
4 . set more off, perm
   (set more preference recorded)
5 . set scrollbufsize 2000000
   (set scrollbufsize will take effect the next time you launch Stata)
6 . *****set the working dictionary*****
7 . cd "C:\Users\cuiti\Master Study\Second Semester\econometrics\TIANYUCUI\ps5"
   C:\Users\cuiti\Master Study\Second Semester\econometrics\TIANYUCUI\ps5
8 . *****import the database*****
9 . import excel "C:\Users\cuiti\Master Study\Second Semester\econometrics\TIANYUCUI\ps5\data1.xlsx"
   > ("data1") firstrow clear
10 . drop A
11 . save "C:\Users\cuiti\Desktop\data1.dta", replace
   file C:\Users\cuiti\Desktop\data1.dta saved
12 .
13 . *****import the data2*****
14 . import excel "C:\Users\cuiti\Master Study\Second Semester\econometrics\TIANYUCUI\ps5\data2.xlsx"
   > ("data2") firstrow clear
15 . drop A
```

```

16 . save "C:\Users\cuiti\Desktop\data2.dta", replace
    file C:\Users\cuiti\Desktop\data2.dta saved

17 . *****merge the database*****
18 . merge 1:m hhid using "C:\Users\cuiti\Desktop\data1.dta"

```

Result	# of obs.
not matched	0
matched	4,470 (_merge==3)

```

19 .
20 . summarize PBB_Stk    PHse_Stk    PImp_Stk    PPk_Tub    PHse_Tub    PPk_Stk    PFl_Stk    PGen_Stk
    > ub    PFl_Tub

```

Variable	Obs	Mean	Std. Dev.	Min	Max
PBB_Stk	4,470	.5432103	.1203319	.19	1.01
PHse_Stk	4,470	.4371477	.1188312	.19	.64
PImp_Stk	4,470	.7807785	.1146461	.33	2.3
PPk_Tub	4,470	1.077409	.0297261	.98	1.24
PHse_Tub	4,470	.5686734	.072455	.33	1.27
PPk_Stk	4,470	.5184362	.1505174	.19	.67
PFl_Stk	4,470	1.01502	.0428952	.95	1.16
PGen_Stk	4,470	.3452819	.0351661	.25	.55
PSS_Tub	4,470	.8250895	.0612116	.5	.98
PFl_Tub	4,470	1.189376	.0140545	.69	1.47

```

21 .
22 . tabulate choice

```

choice	Freq.	Percent	Cum.
1	1,766	39.51	39.51
2	699	15.64	55.15
3	243	5.44	60.58
4	593	13.27	73.85
5	315	7.05	80.89
6	74	1.66	82.55
7	319	7.14	89.69
8	203	4.54	94.23
9	225	5.03	99.26
10	33	0.74	100.00
Total	4,470	100.00	

```

23 . tabulate Income choice

```

Income	1	2	3	choice 4	5	6	7	To
2.5	19	4	0	2	6	0	16	
7.5	117	54	13	34	19	2	27	
12.5	196	106	41	44	23	9	40	
17.5	318	100	27	111	21	5	54	
22.5	292	123	34	154	123	2	41	
27.5	195	94	9	67	18	6	24	
32.5	209	84	28	64	54	4	49	
37.5	132	34	17	29	23	1	15	
42.5	125	33	33	23	6	20	27	
47.5	83	22	23	16	7	17	6	
55	47	30	11	32	7	3	12	
67.5	19	4	1	8	6	2	7	

87.5	9	10	3	1	0	1	1
130	5	1	3	8	2	2	0
Total	1,766	699	243	593	315	74	319

Income	choice			Total
	8	9	10	
2.5	1	2	0	50
7.5	6	22	1	295
12.5	8	25	3	495
17.5	19	20	2	677
22.5	36	30	8	843
27.5	25	34	4	476
32.5	19	33	5	549
37.5	14	9	5	279
42.5	21	14	1	303
47.5	9	2	3	188
55	42	17	0	201
67.5	3	0	1	51
87.5	0	12	0	37
130	0	5	0	26
Total	203	225	33	4,470

```

24 .
25 .
26 . *****question2*****
27 . **rename the product and price**
28 . drop hhid Fs3_4 Fs5 Fam_Size college whtcollar retired _merge

29 . gen n = 4410

30 . gen v1 = _n

31 . rename (PBB_Stk   PHse_Stk   PImp_Stk   PPk_Tub   PHse_Tub   PPk_Stk   PFl_Stk   PGen_Stk
>      PFl_Tub) (c1 c2 c3 c4 c5 c6 c7 c8 c9 c10)

32 . reshape long c,i(v1) j(price)
    (note: j = 1 2 3 4 5 6 7 8 9 10)

Data                                wide  ->  long
-----
Number of obs.                     4470  ->  44700
Number of variables                  14  ->    6
j variable (10 values)              ->  price
xij variables:
                                c1 c2 ... c10  ->  c

33 . gen dum = cond(price == choice,1,0)

```

```
34 .
35 . asclogit dum c,case(v1) alternatives(price)
```

```
Iteration 0: log likelihood = -8365.7143
Iteration 1: log likelihood = -8276.8204
Iteration 2: log likelihood = -8276.6717
Iteration 3: log likelihood = -8276.6717
```

```
Alternative-specific conditional logit      Number of obs      =      44,700
Case variable: v1                        Number of cases     =      4470
```

```
Alternative variable: price                Alts per case: min =      10
                                           avg  =      10.0
                                           max  =      10
```

```
                                           Wald chi2(1)      =      18.28
Log likelihood = -8276.6717                Prob > chi2       =      0.0000
```

	dum	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
price							
	c	.8185517	.1914352	4.28	0.000	.4433457	1.193758
1		(base alternative)					
2	_cons	-.8410392	.048923	-17.19	0.000	-.9369265	-.7451519
3	_cons	-2.179654	.0826712	-26.37	0.000	-2.341687	-2.017622
4	_cons	-1.528427	.1126834	-13.56	0.000	-1.749282	-1.307572
5	_cons	-1.746435	.0614473	-28.42	0.000	-1.86687	-1.626001
6	_cons	-3.157418	.1187018	-26.60	0.000	-3.390069	-2.924767
7	_cons	-2.096739	.1086035	-19.31	0.000	-2.309598	-1.883881
8	_cons	-2.000621	.0833897	-23.99	0.000	-2.164062	-1.83718
9	_cons	-2.291235	.0890448	-25.73	0.000	-2.465759	-2.11671
10	_cons	-4.508496	.2147651	-20.99	0.000	-4.929428	-4.087564

36 . est sto c_logit

37 . estat mfx

Pr(choice = 1|1 selected) = .39522496

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c							
	1	.195652	.045785	4.27	0.000	.105914 .28539	.54321
	2	-.050556	.011935	-4.24	0.000	-.073949 -.027163	.43715
	3	-.017562	.004238	-4.14	0.000	-.025868 -.009256	.78078
	4	-.042939	.010183	-4.22	0.000	-.062897 -.022981	1.0774
	5	-.022768	.005452	-4.18	0.000	-.033454 -.012082	.56867
	6	-.005329	.001379	-3.87	0.000	-.008032 -.002627	.51844
	7	-.023113	.005558	-4.16	0.000	-.034006 -.01222	1.015
	8	-.014707	.00359	-4.10	0.000	-.021743 -.00767	.34528
	9	-.016288	.003955	-4.12	0.000	-.024039 -.008537	.82509
	10	-.00239	.000696	-3.43	0.001	-.003755 -.001025	1.1894

Pr(choice = 2|1 selected) = .15627201

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c							
	1	-.050556	.011935	-4.24	0.000	-.073949 -.027163	.54321
	2	.107927	.025399	4.25	0.000	.058145 .157708	.43715
	3	-.006944	.001685	-4.12	0.000	-.010247 -.003642	.78078
	4	-.016978	.00405	-4.19	0.000	-.024915 -.009041	1.0774
	5	-.009002	.002168	-4.15	0.000	-.013252 -.004753	.56867
	6	-.002107	.000548	-3.85	0.000	-.003181 -.001034	.51844
	7	-.009139	.00221	-4.14	0.000	-.01347 -.004808	1.015
	8	-.005815	.001427	-4.07	0.000	-.008612 -.003018	.34528
	9	-.00644	.001572	-4.10	0.000	-.009522 -.003359	.82509
	10	-.000945	.000276	-3.42	0.001	-.001487 -.000403	1.1894

Pr(choice = 3|1 selected) = .05428579

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c							
	1	-.017562	.004238	-4.14	0.000	-.025868 -.009256	.54321
	2	-.006944	.001685	-4.12	0.000	-.010247 -.003642	.43715
	3	.042023	.010107	4.16	0.000	.022215 .061832	.78078
	4	-.005898	.001437	-4.10	0.000	-.008715 -.003081	1.0774
	5	-.003127	.000769	-4.07	0.000	-.004635 -.00162	.56867
	6	-.000732	.000194	-3.78	0.000	-.001112 -.000352	.51844
	7	-.003175	.000784	-4.05	0.000	-.004711 -.001638	1.015
	8	-.00202	.000506	-3.99	0.000	-.003012 -.001028	.34528
	9	-.002237	.000557	-4.01	0.000	-.00333 -.001145	.82509
	10	-.000328	.000097	-3.37	0.001	-.000519 -.000137	1.1894

Pr(choice = 4|1 selected) = .13272745

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c						
1	-.042939	.010183	-4.22	0.000	-.062897 -.022981	.54321
2	-.016978	.00405	-4.19	0.000	-.024915 -.009041	.43715
3	-.005898	.001437	-4.10	0.000	-.008715 -.003081	.78078
4	.094224	.022265	4.23	0.000	.050585 .137864	1.0774
5	-.007646	.001849	-4.13	0.000	-.011271 -.004021	.56867
6	-.00179	.000467	-3.83	0.000	-.002705 -.000874	.51844
7	-.007762	.001885	-4.12	0.000	-.011457 -.004067	1.015
8	-.004939	.001217	-4.06	0.000	-.007325 -.002553	.34528
9	-.00547	.001341	-4.08	0.000	-.008098 -.002842	.82509
10	-.000803	.000235	-3.41	0.001	-.001264 -.000341	1.1894

Pr(choice = 5|1 selected) = .07037674

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c						
1	-.022768	.005452	-4.18	0.000	-.033454 -.012082	.54321
2	-.009002	.002168	-4.15	0.000	-.013252 -.004753	.43715
3	-.003127	.000769	-4.07	0.000	-.004635 -.00162	.78078
4	-.007646	.001849	-4.13	0.000	-.011271 -.004021	1.0774
5	.053553	.012782	4.19	0.000	.028501 .078604	.56867
6	-.000949	.00025	-3.80	0.000	-.001438 -.00046	.51844
7	-.004116	.001009	-4.08	0.000	-.006093 -.002138	1.015
8	-.002619	.000651	-4.02	0.000	-.003895 -.001342	.34528
9	-.0029	.000718	-4.04	0.000	-.004307 -.001494	.82509
10	-.000426	.000126	-3.39	0.001	-.000672 -.000179	1.1894

Pr(choice = 6|1 selected) = .01647359

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c						
1	-.005329	.001379	-3.87	0.000	-.008032 -.002627	.54321
2	-.002107	.000548	-3.85	0.000	-.003181 -.001034	.43715
3	-.000732	.000194	-3.78	0.000	-.001112 -.000352	.78078
4	-.00179	.000467	-3.83	0.000	-.002705 -.000874	1.0774
5	-.000949	.00025	-3.80	0.000	-.001438 -.00046	.56867
6	.013262	.003421	3.88	0.000	.006557 .019967	.51844
7	-.000963	.000254	-3.79	0.000	-.001462 -.000465	1.015
8	-.000613	.000164	-3.74	0.000	-.000934 -.000292	.34528
9	-.000679	.000181	-3.76	0.000	-.001033 -.000325	.82509
10	-.0001	.000031	-3.21	0.001	-.00016 -.000039	1.1894

Pr(choice = 7|1 selected) = .07144417

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c						
1	-.023113	.005558	-4.16	0.000	-.034006 -.01222	.54321
2	-.009139	.00221	-4.14	0.000	-.01347 -.004808	.43715
3	-.003175	.000784	-4.05	0.000	-.004711 -.001638	.78078
4	-.007762	.001885	-4.12	0.000	-.011457 -.004067	1.0774
5	-.004116	.001009	-4.08	0.000	-.006093 -.002138	.56867
6	-.000963	.000254	-3.79	0.000	-.001462 -.000465	.51844
7	.054303	.01301	4.17	0.000	.028803 .079803	1.015
8	-.002658	.000664	-4.01	0.000	-.003959 -.001358	.34528
9	-.002944	.000731	-4.03	0.000	-.004378 -.001511	.82509

10	- .000432	.000128	-3.38	0.001	- .000683	- .000181	1.1894
----	-----------	---------	-------	-------	-----------	-----------	--------

Pr(choice = 8|1 selected) = .0454594

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c	1	-.014707	.00359	-4.10	0.000	-.021743 - .00767	.54321
	2	-.005815	.001427	-4.07	0.000	-.008612 - .003018	.43715
	3	-.00202	.000506	-3.99	0.000	-.003012 - .001028	.78078
	4	-.004939	.001217	-4.06	0.000	-.007325 - .002553	1.0774
	5	-.002619	.000651	-4.02	0.000	-.003895 - .001342	.56867
	6	-.000613	.000164	-3.74	0.000	-.000934 - .000292	.51844
	7	-.002658	.000664	-4.01	0.000	-.003959 - .001358	1.015
	8	.035519	.00864	4.11	0.000	.018585 .052454	.34528
	9	-.001873	.000472	-3.97	0.000	-.002798 - .000949	.82509
	10	-.000275	.000082	-3.34	0.001	-.000436 - .000114	1.1894

Pr(choice = 9|1 selected) = .05034771

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c	1	-.016288	.003955	-4.12	0.000	-.024039 - .008537	.54321
	2	-.00644	.001572	-4.10	0.000	-.009522 - .003359	.43715
	3	-.002237	.000557	-4.01	0.000	-.00333 - .001145	.78078
	4	-.00547	.001341	-4.08	0.000	-.008098 - .002842	1.0774
	5	-.0029	.000718	-4.04	0.000	-.004307 - .001494	.56867
	6	-.000679	.000181	-3.76	0.000	-.001033 - .000325	.51844
	7	-.002944	.000731	-4.03	0.000	-.004378 - .001511	1.015
	8	-.001873	.000472	-3.97	0.000	-.002798 - .000949	.34528
	9	.039137	.009469	4.13	0.000	.020578 .057696	.82509
	10	-.000304	.000091	-3.36	0.001	-.000482 - .000127	1.1894

Pr(choice = 10|1 selected) = .00738816

variable		dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
c	1	-.00239	.000696	-3.43	0.001	-.003755 - .001025	.54321
	2	-.000945	.000276	-3.42	0.001	-.001487 - .000403	.43715
	3	-.000328	.000097	-3.37	0.001	-.000519 - .000137	.78078
	4	-.000803	.000235	-3.41	0.001	-.001264 - .000341	1.0774
	5	-.000426	.000126	-3.39	0.001	-.000672 - .000179	.56867
	6	-.0001	.000031	-3.21	0.001	-.00016 - .000039	.51844
	7	-.000432	.000128	-3.38	0.001	-.000683 - .000181	1.015
	8	-.000275	.000082	-3.34	0.001	-.000436 - .000114	.34528
	9	-.000304	.000091	-3.36	0.001	-.000482 - .000127	.82509
	10	.006003	.001745	3.44	0.001	.002583 .009423	1.1894

40 . est sto m_logit

41 . estat mfx

Pr(choice = 1|1 selected) = **.39801714**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.001062	.000487	-2.18	0.029	-.002016 - .000108	27.664

Pr(choice = 2|1 selected) = **.15691816**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000904	.000378	-2.39	0.017	-.001645 - .000162	27.664

Pr(choice = 3|1 selected) = **.05406295**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000644	.000183	3.53	0.000	.000286 .001002	27.664

Pr(choice = 4|1 selected) = **.13391688**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000185	.000329	0.56	0.574	-.00046 .00083	27.664

Pr(choice = 5|1 selected) = **.07089742**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000278	.000264	-1.06	0.291	-.000795 .000238	27.664

Pr(choice = 6|1 selected) = **.01478443**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000413	.000066	6.22	0.000	.000283 .000543	27.664

Pr(choice = 7|1 selected) = **.07107045**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000682	.000277	-2.47	0.014	-.001224 - .00014	27.664

Pr(choice = 8|1 selected) = **.04343487**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000878	.000138	6.38	0.000	.000608 .001148	27.664

Pr(choice = 9|1 selected) = **.04948833**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000746	.000164	4.55	0.000	.000425 .001067	27.664

Pr(choice = 10|1 selected) = **.00740936**

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.00006	.000074	0.82	0.413	-.000084 .000204	27.664

```

42 .
43 . *****question3*****
44 . asclogit dum, case(v1) alternatives(price) casevar(Income)

```

```

Iteration 0: log likelihood = -8328.1129
Iteration 1: log likelihood = -8236.9407
Iteration 2: log likelihood = -8236.757
Iteration 3: log likelihood = -8236.757

```

```

Alternative-specific conditional logit      Number of obs      =      44,700
Case variable: v1                        Number of cases     =      4470

```

```

Alternative variable: price                Alts per case: min =      10
                                           avg  =      10.0
                                           max  =      10

```

```

                                           Wald chi2(9)       =      101.55
Log likelihood = -8236.757                Prob > chi2        =      0.0000

```

dum	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
1	(base alternative)				
2					
Income	-.0030887	.003114	-0.99	0.321	-.009192 .0030145
_cons	-.8453241	.0931354	-9.08	0.000	-1.027866 -.662782
3					
Income	.0145862	.0038255	3.81	0.000	.0070885 .022084
_cons	-2.399858	.1335802	-17.97	0.000	-2.66167 -2.138045
4					
Income	.0040504	.0030926	1.31	0.190	-.0020109 .0101118
_cons	-1.201326	.0971021	-12.37	0.000	-1.391643 -1.01101
5					
Income	-.0012536	.0042024	-0.30	0.765	-.0094901 .0069829
_cons	-1.690582	.1269952	-13.31	0.000	-1.939488 -1.441676
6					

	Income	.030612	.004674	6.55	0.000	.0214512	.0397729
	_cons	-4.139767	.210989	-19.62	0.000	-4.553298	-3.726236
7							
	Income	-.0069326	.0044161	-1.57	0.116	-.015588	.0017228
	_cons	-1.531042	.1280434	-11.96	0.000	-1.782002	-1.280081
8							
	Income	.0228862	.0036217	6.32	0.000	.0157878	.0299845
	_cons	-2.848352	.1393848	-20.44	0.000	-3.121541	-2.575163
9							
	Income	.017743	.0037623	4.72	0.000	.010369	.0251169
	_cons	-2.575597	.13614	-18.92	0.000	-2.842427	-2.308768
10							
	Income	.0107909	.01013	1.07	0.287	-.0090636	.0306454
	_cons	-4.28227	.345792	-12.38	0.000	-4.96001	-3.60453

45 . est sto m_logit

46 . estat mfx

Pr(choice = 1|1 selected) = .39801714

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.001062	.000487	-2.18	0.029	-.002016 -.000108	27.664

Pr(choice = 2|1 selected) = .15691816

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000904	.000378	-2.39	0.017	-.001645 -.000162	27.664

Pr(choice = 3|1 selected) = .05406295

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000644	.000183	3.53	0.000	.000286 .001002	27.664

Pr(choice = 4|1 selected) = .13391688

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000185	.000329	0.56	0.574	-.00046 .00083	27.664

Pr(choice = 5|1 selected) = .07089742

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000278	.000264	-1.06	0.291	-.000795 .000238	27.664

Pr(choice = 6|1 selected) = .01478443

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000413	.000066	6.22	0.000	.000283 .000543	27.664

Pr(choice = 7|1 selected) = .07107045

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000682	.000277	-2.47	0.014	-.001224 -.00014	27.664

Pr(choice = 8|1 selected) = .04343487

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000878	.000138	6.38	0.000	.000608 .001148	27.664

Pr(choice = 9|1 selected) = .04948833

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000746	.000164	4.55	0.000	.000425 .001067	27.664

Pr(choice = 10|1 selected) = .00740936

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.00006	.000074	0.82	0.413	-.000084 .000204	27.664

```
47 . ****question4-clogit****
48 . asclogit dum, case(v1) alternatives(price) casevar(Income)
```

```
Iteration 0:  log likelihood = -8328.1129
Iteration 1:  log likelihood = -8236.9407
Iteration 2:  log likelihood = -8236.757
Iteration 3:  log likelihood = -8236.757

Alternative-specific conditional logit      Number of obs      =      44,700
Case variable: v1                        Number of cases     =      4470

Alternative variable: price                Alts per case: min =      10
                                           avg  =     10.0
                                           max  =      10

                                           Wald chi2(9)       =     101.55
Log likelihood = -8236.757                 Prob > chi2        =      0.0000
```

dum		Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
1		(base alternative)					
2	Income _cons	-.0030887 -.8453241	.003114 .0931354	-0.99 -9.08	0.321 0.000	-.009192 -1.027866	.0030145 -.662782
3	Income _cons	.0145862 -2.399858	.0038255 .1335802	3.81 -17.97	0.000 0.000	.0070885 -2.66167	.022084 -2.138045
4	Income _cons	.0040504 -1.201326	.0030926 .0971021	1.31 -12.37	0.190 0.000	-.0020109 -1.391643	.0101118 -1.01101
5	Income _cons	-.0012536 -1.690582	.0042024 .1269952	-0.30 -13.31	0.765 0.000	-.0094901 -1.939488	.0069829 -1.441676
6	Income _cons	.030612 -4.139767	.004674 .210989	6.55 -19.62	0.000 0.000	.0214512 -4.553298	.0397729 -3.726236
7	Income _cons	-.0069326 -1.531042	.0044161 .1280434	-1.57 -11.96	0.116 0.000	-.015588 -1.782002	.0017228 -1.280081
8	Income _cons	.0228862 -2.848352	.0036217 .1393848	6.32 -20.44	0.000 0.000	.0157878 -3.121541	.0299845 -2.575163
9	Income _cons	.017743 -2.575597	.0037623 .13614	4.72 -18.92	0.000 0.000	.010369 -2.842427	.0251169 -2.308768
10	Income _cons	.0107909 -4.28227	.01013 .345792	1.07 -12.38	0.287 0.000	-.0090636 -4.96001	.0306454 -3.60453

```
49 . est sto m_logit
```

```
50 . estat mfx
```

```
Pr(choice = 1|1 selected) = .39801714
```

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]		X
casevars							
Income	-.001062	.000487	-2.18	0.029	-.002016	-.000108	27.664

```
Pr(choice = 2|1 selected) = .15691816
```

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]		X
casevars							
Income	-.000904	.000378	-2.39	0.017	-.001645	-.000162	27.664

Pr(choice = 3|1 selected) = .05406295

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000644	.000183	3.53	0.000	.000286 .001002	27.664

Pr(choice = 4|1 selected) = .13391688

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000185	.000329	0.56	0.574	-.00046 .00083	27.664

Pr(choice = 5|1 selected) = .07089742

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000278	.000264	-1.06	0.291	-.000795 .000238	27.664

Pr(choice = 6|1 selected) = .01478443

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000413	.000066	6.22	0.000	.000283 .000543	27.664

Pr(choice = 7|1 selected) = .07107045

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	-.000682	.000277	-2.47	0.014	-.001224 -.00014	27.664

Pr(choice = 8|1 selected) = .04343487

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000878	.000138	6.38	0.000	.000608 .001148	27.664

Pr(choice = 9|1 selected) = .04948833

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.000746	.000164	4.55	0.000	.000425 .001067	27.664

Pr(choice = 10|1 selected) = .00740936

variable	dp/dx	Std. Err.	z	P> z	[95% C.I.]	X
casevars						
Income	.00006	.000074	0.82	0.413	-.000084 .000204	27.664

```

51 . *****question4-mlogit*****
52 . *****question5*****
53 . asmixlogit dum, case(v1) alternatives(price) casevar(Income)

```

Fitting fixed parameter model:

Fitting full model:

```

Iteration 0: log likelihood = -8236.757
Iteration 1: log likelihood = -8236.757

```

```

Alternative-specific mixed logit      Number of obs      =      44,700
Case variable: v1                    Number of cases     =      4,470

```

```

Alternative variable: price           Alts per case: min =      10
                                       avg   =     10.0
                                       max   =      10

```

```

Integration points:                   0           Wald chi2(9)      =     101.55
Log likelihood = -8236.757           Prob > chi2       =     0.0000

```

dum		Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
1		(base alternative)					
2							
	Income	-.0030887	.003114	-0.99	0.321	-.009192	.0030145
	_cons	-.8453241	.0931354	-9.08	0.000	-1.027866	-.662782
3							
	Income	.0145862	.0038255	3.81	0.000	.0070885	.022084
	_cons	-2.399858	.1335802	-17.97	0.000	-2.66167	-2.138045
4							
	Income	.0040504	.0030926	1.31	0.190	-.0020109	.0101118
	_cons	-1.201326	.0971021	-12.37	0.000	-1.391643	-1.01101
5							
	Income	-.0012536	.0042024	-0.30	0.765	-.0094901	.0069829
	_cons	-1.690582	.1269952	-13.31	0.000	-1.939488	-1.441676
6							
	Income	.030612	.004674	6.55	0.000	.0214512	.0397729
	_cons	-4.139767	.210989	-19.62	0.000	-4.553298	-3.726236
7							
	Income	-.0069326	.0044161	-1.57	0.116	-.015588	.0017228
	_cons	-1.531042	.1280434	-11.96	0.000	-1.782002	-1.280081
8							
	Income	.0228862	.0036217	6.32	0.000	.0157878	.0299845
	_cons	-2.848352	.1393848	-20.44	0.000	-3.121542	-2.575163
9							
	Income	.017743	.0037623	4.72	0.000	.010369	.0251169
	_cons	-2.575597	.13614	-18.92	0.000	-2.842427	-2.308768
10							
	Income	.0107909	.01013	1.07	0.287	-.0090636	.0306454
	_cons	-4.28227	.345792	-12.38	0.000	-4.96001	-3.60453

```

54 . estimate store mixlogit

55 . drop if choice == 10
    (330 observations deleted)

56 . drop if price == 10
    (4,437 observations deleted)

57 . asmixlogit dum, casevar(Income) alternative(price) case(v1)

```

Fitting fixed parameter model:

Fitting full model:

```

Iteration 0: log likelihood = -8042.323
Iteration 1: log likelihood = -8042.323

```

```

Alternative-specific mixed logit      Number of obs      =      39,933
Case variable: v1                    Number of cases     =       4,437

```

```

Alternative variable: price           Alts per case: min =          9
                                       avg   =          9.0
                                       max   =          9

```

```

Integration points:                   0           Wald chi2(8)      =      100.80
Log likelihood = -8042.323           Prob > chi2       =       0.0000

```

dum	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
1	(base alternative)					
2						
Income	-.0030751	.0031072	-0.99	0.322	-.0091651	.0030149
_cons	-.8456842	.0929792	-9.10	0.000	-1.02792	-.6634482
3						
Income	.0145158	.0038165	3.80	0.000	.0070355	.021996
_cons	-2.397844	.1333487	-17.98	0.000	-2.659203	-2.136485
4						
Income	.0040315	.0030853	1.31	0.191	-.0020155	.0100786
_cons	-1.200813	.0969282	-12.39	0.000	-1.390789	-1.010837
5						
Income	-.001248	.004193	-0.30	0.766	-.0094661	.0069702
_cons	-1.690731	.1267778	-13.34	0.000	-1.939211	-1.442251
6						
Income	.0304769	.0046664	6.53	0.000	.0213309	.039623
_cons	-4.135554	.2107624	-19.62	0.000	-4.548641	-3.722468
7						
Income	-.006903	.0044072	-1.57	0.117	-.0155409	.0017349
_cons	-1.531811	.1278428	-11.98	0.000	-1.782378	-1.281244
8						
Income	.0227784	.0036143	6.30	0.000	.0156944	.0298623
_cons	-2.845132	.1391818	-20.44	0.000	-3.117924	-2.572341
9						
Income	.0176576	.0037539	4.70	0.000	.0103001	.025015
_cons	-2.573117	.1359163	-18.93	0.000	-2.839508	-2.306726

58 . estimate store mixlogitpartial

59 . hausman mixlogitpartial mixlogit, alleqs constant

Note: the rank of the differenced variance matrix (10) does not equal the number of coefficients tested (16); be sure this is what you expect, or there may be problems computing the test. Examine the output of your estimators for anything unexpected and possibly consider scaling variables so that the coefficients are on a similar scale.

		—— Coefficients ——			
		(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
		mixlogitpa~1	mixlogit	Difference	S.E.
2	Income	-.0030751	-.0030887	.0000136	.
	_cons	-.8456842	-.8453241	-.00036	.
3	Income	.0145158	.0145862	-.0000705	.
	_cons	-2.397844	-2.399858	.0020135	.
4	Income	.0040315	.0040504	-.0000189	.
	_cons	-1.200813	-1.201326	.0005133	.
5	Income	-.001248	-.0012536	5.62e-06	.
	_cons	-1.690731	-1.690582	-.0001495	.
6	Income	.0304769	.030612	-.0001351	.
	_cons	-4.135554	-4.139767	.0042128	.
7	Income	-.006903	-.0069326	.0000296	.
	_cons	-1.531811	-1.531042	-.0007692	.
8	Income	.0227784	.0228862	-.0001078	.
	_cons	-2.845132	-2.848352	.0032198	.
9	Income	.0176576	.017743	-.0000854	.
	_cons	-2.573117	-2.575597	.0024806	.

b = consistent under Ho and Ha; obtained from asmixlogit

B = inconsistent under Ha, efficient under Ho; obtained from asmixlogit

Test: Ho: difference in coefficients not systematic

```
chi2(10) = (b-B)'[(V_b-V_B)^(-1)](b-B)
          = -2.50
          chi2<0 ==> model fitted on these
                    data fails to meet the asymptotic
                    assumptions of the Hausman test;
                    see suest for a generalized test
```

60 .
end of do-file

61 .