

| Random-effects Parameters                  | Estimate        | Std. Err.       | [95% Conf. Interval] |                 |
|--|-----------------|-----------------|----------------------|-----------------|
| <b>_all:</b> Identity<br>var(R.cmoname)    | <b>.0059344</b> | <b>.0006623</b> | <b>.0047685</b>      | <b>.0073854</b> |
| <b>_all:</b> Identity<br>var(R.state)      | <b>.0006984</b> | <b>.0002558</b> | <b>.0003406</b>      | <b>.0014318</b> |
| <b>geodistrict:</b> Identity<br>var(_cons) | <b>.0016853</b> | <b>.0002483</b> | <b>.0012626</b>      | <b>.0022495</b> |

|               |          |         |          |          |
|---------------|----------|---------|----------|----------|
| var(Residual) | .0101432 | .000223 | .0097153 | .0105899 |
|---------------|----------|---------|----------|----------|

LR test vs. linear model:  $\chi^2(3) = 882.28$  Prob >  $\chi^2 = 0.0000$

Note: LR test is conservative and provided only for reference.

```

9 . * 1. school poverty
10. mi xeq 1: mixed inquiry_full_log povertyschool primary middle high lnage lnstudents
> urban pctpdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

m=1 data:
-> mixed inquiry_full_log povertyschool primary middle high lnage lnstudents urban pct
> pdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)
Note: single-variable random-effects specification in geodistrict equation; covariance
      structure set to identity

```

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = 4625.6729
Iteration 1: log likelihood = 4628.1036
Iteration 2: log likelihood = 4628.1054
Iteration 3: log likelihood = 4628.1054

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable            | No. of Groups | Observations per Group<br>Minimum Average Maximum |
|---------------------------|---------------|---|
| <u>all</u><br>geodistrict | 1<br>1,481    | 5,784<br>1 5,784.0<br>3.9 5,784<br>251            |

Log likelihood = 4628.1054 Wald  $\chi^2(8) = 203.70$   
Prob >  $\chi^2 = 0.0000$

| inquiry_full_log | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|------------------|-----------|-----------|--------|-------|----------------------|-----------|
| povertyschool    | -.0006201 | .0000542  | -11.43 | 0.000 | -.0007264            | -.0005138 |
| primary          | .0007946  | .0038597  | 0.21   | 0.837 | -.0067702            | .0083594  |
| middle           | -.0116286 | .0057605  | -2.02  | 0.044 | -.022919             | -.0003382 |
| high             | -.0110431 | .004625   | -2.39  | 0.017 | -.020108             | -.0019783 |
| lnage            | -.004675  | .0016489  | -2.84  | 0.005 | -.0079069            | -.0014432 |
| lnstudents       | .0084616  | .0018013  | 4.70   | 0.000 | .0049311             | .011992   |
| urban            | .0110908  | .0038421  | 2.89   | 0.004 | .0035603             | .0186212  |
| pctpdfs          | .1135511  | .0314229  | 3.61   | 0.000 | .0519634             | .1751388  |
| _cons            | .1163203  | .0133159  | 8.74   | 0.000 | .0902216             | .142419   |

| Random-effects Parameters               | Estimate | Std. Err. | [95% Conf. Interval] |          |
|---|----------|-----------|----------------------|----------|
| <u>all</u> : Identity<br>var(R.cmoname) | .0060439 | .0006685  | .0048659             | .0075071 |
| <u>all</u> : Identity<br>var(R.state)   | .0005879 | .0002253  | .0002774             | .0012458 |
| geodistrict: Identity<br>var(_cons)     | .0014548 | .0002331  | .0010628             | .0019916 |
| var(Residual)                           | .0099958 | .0002196  | .0095746             | .0104356 |

LR test vs. linear model:  $\chi^2(3) = 848.55$  Prob >  $\chi^2 = 0.0000$

Note: LR test is conservative and provided only for reference.

$m=1$  data:

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

### Performing gradient-based optimization:

```
Iteration 2: log likelihood = 4643.1636
```

Mixed-effects ML regression                      Number of obs        =        **5,784**

|                    |              |              |                |              |
|--------------------|--------------|--------------|----------------|--------------|
| <b>_all</b>        | <b>1</b>     | <b>5,784</b> | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b> | <b>1</b>     | <b>3.9</b>     | <b>251</b>   |

Log likelihood = **4643.1636** Prob > chi2 = **0.0000**

|               |           |          |        |       |           |           |
|---------------|-----------|----------|--------|-------|-----------|-----------|
| pocschoolprop | -.0800771 | .0063159 | -12.68 | 0.000 | -.0924561 | -.0676981 |
| primary       | .0053163  | .0038603 | 1.38   | 0.168 | -.0022496 | .0128823  |
| middle        | -.0064426 | .0057603 | -1.12  | 0.263 | -.0177326 | .0048473  |
| high          | -.0050006 | .0046254 | -1.08  | 0.280 | -.0140661 | .004065   |
| lnage         | -.006588  | .0016513 | -3.99  | 0.000 | -.0098244 | -.0033516 |
| lnstudents    | .0112313  | .0017995 | 6.24   | 0.000 | .0077044  | .0147582  |
| urban         | .0192292  | .0039827 | 4.83   | 0.000 | .0114232  | .0270352  |
| pctpdfs       | .120683   | .0313639 | 3.85   | 0.000 | .0592109  | .1821551  |
| _cons         | .1104719  | .0132795 | 8.32   | 0.000 | .0844445  | .1364993  |

|  |                 |                 |                 |                 |
|--|-----------------|-----------------|-----------------|-----------------|
| <b>_all:</b> Identity<br>var(R.cmoname)    | <b>.0058663</b> | <b>.0006521</b> | <b>.0047177</b> | <b>.0072944</b> |
| <b>_all:</b> Identity<br>var(R.state)      | <b>.0007619</b> | <b>.0002722</b> | <b>.0003782</b> | <b>.0015347</b> |
| <b>geodistrict:</b> Identity<br>var(_cons) | <b>.0015889</b> | <b>.0002476</b> | <b>.0011708</b> | <b>.0021564</b> |
| var(Residual)                              | <b>.0098787</b> | <b>.0002192</b> | <b>.0094584</b> | <b>.0103178</b> |

LR test vs. linear model:  $\chi^2(3) = 835.68$       Prob >  $\chi^2 = 0.0000$

Note: LR test is conservative and provided only for reference.

```

13. * 3. school district poverty
14. mi xeq 1: mixed inquiry_full_log povertysd primary middle high lnage lnstudents urba
> n pctpdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

```

m=1 data:

```

-> mixed inquiry_full_log povertysd primary middle high lnage lnstudents urban pctpdfs
> || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = 4587.0427
Iteration 1: log likelihood = 4589.5237
Iteration 2: log likelihood = 4589.5257
Iteration 3: log likelihood = 4589.5257

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable     | No. of Groups | Observations per Group<br>Minimum | Average        | Maximum      |
|--------------------|---------------|-----------------------------------|----------------|--------------|
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>                      | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>                          | <b>3.9</b>     | <b>251</b>   |

Log likelihood = 4589.5257 Wald chi2(8) = 124.32  
Prob > chi2 = 0.0000

| inquiry_full_log | Coef.     | Std. Err. | z     | P> z  | [95% Conf. Interval] |           |
|------------------|-----------|-----------|-------|-------|----------------------|-----------|
| povertysd        | -.2137288 | .0295683  | -7.23 | 0.000 | -.2716816            | -.155776  |
| primary          | .001165   | .0038861  | 0.30  | 0.764 | -.0064516            | .0087815  |
| middle           | -.012866  | .0058004  | -2.22 | 0.027 | -.0242346            | -.0014975 |
| high             | -.0094512 | .0046559  | -2.03 | 0.042 | -.0185766            | -.0003257 |
| lnage            | -.004915  | .0016603  | -2.96 | 0.003 | -.0081692            | -.0016608 |
| lnstudents       | .0101084  | .0018097  | 5.59  | 0.000 | .0065614             | .0136554  |
| urban            | .012195   | .0039373  | 3.10  | 0.002 | .0044781             | .0199119  |
| pctpdfs          | .1182624  | .0316303  | 3.74  | 0.000 | .056268              | .1802567  |
| _cons            | .1011575  | .0134072  | 7.55  | 0.000 | .0748799             | .1274351  |

| Random-effects Parameters                  | Estimate        | Std. Err.       | [95% Conf. Interval] |                 |
|--|-----------------|-----------------|----------------------|-----------------|
| <b>_all: Identity</b><br>var(R.cmoname)    | <b>.0059531</b> | <b>.000661</b>  | <b>.0047888</b>      | <b>.0074003</b> |
| <b>_all: Identity</b><br>var(R.state)      | <b>.0006273</b> | <b>.0002393</b> | <b>.000297</b>       | <b>.0013251</b> |
| <b>geodistrict: Identity</b><br>var(_cons) | <b>.0014593</b> | <b>.0002349</b> | <b>.0010644</b>      | <b>.0020007</b> |
| var(Residual)                              | <b>.0101476</b> | <b>.0002224</b> | <b>.0097209</b>      | <b>.0105931</b> |

LR test vs. linear model: chi2(3) = 869.01 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```

15. * 4. school district race
16. mi xeq 1: mixed inquiry_full_log pocsd primary middle high lnage lnstudents urban pc
> tpdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

```

m=1 data:

```

-> mixed inquiry_full_log pocsd primary middle high lnage lnstudents urban pctpdfs ||
> _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = 4566.3226
Iteration 1: log likelihood = 4568.3219
Iteration 2: log likelihood = 4568.3234
Iteration 3: log likelihood = 4568.3234

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable     | No. of Groups | Observations per Group<br>Minimum Average Maximum |
|--------------------|---------------|---|
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>                                      |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1 5,784.0 3.9 5,784 251</b>                    |

Log likelihood = 4568.3234 Wald chi2(8) = 80.31  
Prob > chi2 = 0.0000

| inquiry_full_log | Coef.     | Std. Err. | z     | P> z  | [95% Conf. Interval] |           |
|------------------|-----------|-----------|-------|-------|----------------------|-----------|
| pocsd            | -.0376403 | .0127084  | -2.96 | 0.003 | -.0625484            | -.0127323 |
| primary          | .0019453  | .0039037  | 0.50  | 0.618 | -.0057059            | .0095965  |
| middle           | -.0114164 | .0058289  | -1.96 | 0.050 | -.0228407            | 8.00e-06  |
| high             | -.0091235 | .0046761  | -1.95 | 0.051 | -.0182885            | .0000415  |
| lnage            | -.0052377 | .0016711  | -3.13 | 0.002 | -.008513             | -.0019623 |
| lnstudents       | .010494   | .0018283  | 5.74  | 0.000 | .0069105             | .0140774  |
| urban            | .0090576  | .0040325  | 2.25  | 0.025 | .001154              | .0169612  |
| pctpdfs          | .1177054  | .0317801  | 3.70  | 0.000 | .0554175             | .1799932  |
| _cons            | .0830961  | .0132922  | 6.25  | 0.000 | .0570439             | .1091483  |

| Random-effects Parameters                  | Estimate | Std. Err. | [95% Conf. Interval] |          |
|--|----------|-----------|----------------------|----------|
| <b>_all: Identity</b><br>var(R.cmoname)    | .0058948 | .0006595  | .004734              | .0073401 |
| <b>_all: Identity</b><br>var(R.state)      | .0006925 | .0002546  | .0003369             | .0014236 |
| <b>geodistrict: Identity</b><br>var(_cons) | .0016285 | .0002462  | .0012108             | .0021903 |
| var(Residual)                              | .0101545 | .0002234  | .009726              | .0106019 |

LR test vs. linear model: chi2(3) = 867.28 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```
17.
18.
19. ** FULLY NESTED MIXED-EFFECTS LINEAR MODELS PT 2: IBL, ACADEMICS -> POVERTY
20.
21. * 0. controls only
22. mi xeq 1: mixed povertyschoolprop primary middle high lnage lnstudents urban || _all
    > :R.cmoname || _all:R.state || geodistrict: , cov(unstructured)
```

```
m=1 data:
-> mixed povertyschoolprop primary middle high lnage lnstudents urban || _all:R.cmonam
> e || _all:R.state || geodistrict: , cov(unstructured)
Note: single-variable random-effects specification in geodistrict equation; covariance
      structure set to identity
```

Performing EM optimization:

### Performing gradient-based optimization:

```
Iteration 0: log likelihood = -404.35461
Iteration 1: log likelihood = -404.33061
Iteration 2: log likelihood = -404.33061
```

Computing standard errors:

Mixed-effects ML regression                      Number of obs        =        **5,784**

| Group Variable     | No. of Groups | Observations per Group |                |              |
|--------------------|---------------|------------------------|----------------|--------------|
|                    |               | Minimum                | Average        | Maximum      |
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>           | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>               | <b>3.9</b>     | <b>251</b>   |

|                             |              |   |        |
|-----------------------------|--------------|---|--------|
| Log likelihood = -404.33061 | Wald chi2(6) | = | 83.36  |
|                             | Prob > chi2  | = | 0.0000 |

| povertyschoolprop | Coef.     | Std. Err. | z     | P> z  | [95% Conf. Interval] |           |
|-------------------|-----------|-----------|-------|-------|----------------------|-----------|
| primary           | -.0087213 | .0091266  | -0.96 | 0.339 | -.026609             | .0091665  |
| middle            | .0159343  | .0135135  | 1.18  | 0.238 | -.0105516            | .0424201  |
| high              | -.0213508 | .0109145  | -1.96 | 0.050 | -.0427428            | .0000412  |
| lnage             | .0056785  | .0039246  | 1.45  | 0.148 | -.0020136            | .0133706  |
| lnstudents        | -.0261785 | .0043301  | -6.05 | 0.000 | -.0346654            | -.0176917 |
| urban             | .0652448  | .0101968  | 6.40  | 0.000 | .0452595             | .08523    |
| _cons             | .6659472  | .0340634  | 19.55 | 0.000 | .5991841             | .7327102  |

| Random-effects Parameters           | Estimate | Std. Err. | [95% Conf. Interval] |          |
|-------------------------------------|----------|-----------|----------------------|----------|
| _all: Identity<br>var(R.cmoname)    | .0149593 | .0022956  | .0110736             | .0202086 |
| _all: Identity<br>var(R.state)      | .0128041 | .0037427  | .0072201             | .0227069 |
| geodistrict: Identity<br>var(_cons) | .0238271 | .0019359  | .0203195             | .0279403 |
| var(Residual)                       | .0527848 | .0011508  | .0505767             | .0550892 |

LR test vs. linear model:  $\chi^2(3) = 2243.15$       Prob >  $\chi^2 = 0.0000$

Note: LR test is conservative and provided only for reference.

```

23. * 1. IBL
24. mi xeq 1: mixed povertyschoolprop inquiry_full_log primary middle high lnage lnstude
> nts urban pctpdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructur
> ed)

```

m=1 data:

```

-> mixed povertyschoolprop inquiry_full_log primary middle high lnage lnstudents urban
> pctpdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = -349.69489
Iteration 1: log likelihood = -349.66456
Iteration 2: log likelihood = -349.66456

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable     | No. of Groups | Observations per Group |                |              |
|--------------------|---------------|------------------------|----------------|--------------|
|                    |               | Minimum                | Average        | Maximum      |
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>           | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>               | <b>3.9</b>     | <b>251</b>   |

Log likelihood = -349.66456 Wald chi2(8) = 196.81  
 Prob > chi2 = 0.0000

| povertyschoolprop | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|-------------------|-----------|-----------|--------|-------|----------------------|-----------|
| inquiry_full_log  | -.3207907 | .0304704  | -10.53 | 0.000 | -.3805115            | -.2610698 |
| primary           | -.0087421 | .0090492  | -0.97  | 0.334 | -.0264782            | .0089941  |
| middle            | .0118571  | .0134117  | 0.88   | 0.377 | -.0144294            | .0381435  |
| high              | -.0242991 | .0108276  | -2.24  | 0.025 | -.0455207            | -.0030775 |
| lnage             | .0040999  | .0038935  | 1.05   | 0.292 | -.0035311            | .011731   |
| lnstudents        | -.0226979 | .0043039  | -5.27  | 0.000 | -.0311334            | -.0142624 |
| urban             | .0683224  | .0100547  | 6.80   | 0.000 | .0486156             | .0880293  |
| pctpdfs           | .0136261  | .0749115  | 0.18   | 0.856 | -.1331977            | .16045    |
| _cons             | .6896673  | .0336775  | 20.48  | 0.000 | .6236607             | .755674   |

| Random-effects Parameters    | Estimate | Std. Err. | [95% Conf. Interval] |          |
|------------------------------|----------|-----------|----------------------|----------|
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.cmoname)               | .0159604 | .002387   | .0119053             | .0213967 |
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.state)                 | .0120784 | .0035649  | .0067729             | .0215397 |
| <b>geodistrict: Identity</b> |          |           |                      |          |
| var(_cons)                   | .0223588 | .0018581  | .0189982             | .0263139 |
| var(Residual)                | .0519605 | .0011323  | .049788              | .0542278 |

LR test vs. linear model: chi2(3) = 2189.68 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```

25. * 2. academic performance
26. mi xeq 1 : mixed povertyschoolprop readall15 mathall15 primary middle high lnage lns
> tudents urban readlevel15 mathlevel15 || _all:R.cmoname || _all:R.state || geodistri
> ct: , cov(unstructured)

```

m=1 data:

```

-> mixed povertyschoolprop readall15 mathall15 primary middle high lnage lns tudents ur
> ban readlevel15 mathlevel15 || _all:R.cmoname || _all:R.state || geodistrict: , cov(
> unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = 175.01403
Iteration 1: log likelihood = 175.16798
Iteration 2: log likelihood = 175.168
Iteration 3: log likelihood = 175.168

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable     | No. of Groups | Observations per Group<br>Minimum Average Maximum |
|--------------------|---------------|---|
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>                                      |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1 5,784.0 3.9 5,784 251</b>                    |

Log likelihood = 175.168 Wald chi2(10) = 1411.92  
Prob > chi2 = 0.0000

| povertyschoolprop | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|-------------------|-----------|-----------|--------|-------|----------------------|-----------|
| readall15         | -.4396495 | .0263771  | -16.67 | 0.000 | -.4913477            | -.3879513 |
| mathall15         | -.1487685 | .0261643  | -5.69  | 0.000 | -.2000497            | -.0974874 |
| primary           | .0120295  | .0083942  | 1.43   | 0.152 | -.0044228            | .0284818  |
| middle            | .031413   | .0124244  | 2.53   | 0.011 | .0070616             | .0557645  |
| high              | -.0069068 | .0101513  | -0.68  | 0.496 | -.0268031            | .0129895  |
| lnage             | .0158556  | .0035759  | 4.43   | 0.000 | .008847              | .0228642  |
| lnstudents        | -.0078176 | .0044386  | -1.76  | 0.078 | -.016517             | .0008818  |
| urban             | .0529539  | .0089661  | 5.91   | 0.000 | .0353807             | .0705271  |
| readlevel15       | .0010052  | .0007411  | 1.36   | 0.175 | -.0004473            | .0024577  |
| mathlevel15       | -.0020418 | .0007045  | -2.90  | 0.004 | -.0034225            | -.0006611 |
| _cons             | .8244141  | .0353749  | 23.31  | 0.000 | .7550806             | .8937476  |

| Random-effects Parameters    | Estimate | Std. Err. | [95% Conf. Interval] |          |
|------------------------------|----------|-----------|----------------------|----------|
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.cmoname)               | .0145028 | .002044   | .0110023             | .019117  |
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.state)                 | .0139303 | .0037291  | .0082432             | .0235411 |
| <b>geodistrict: Identity</b> |          |           |                      |          |
| var(_cons)                   | .0144398 | .0013901  | .0119568             | .0174384 |
| var(Residual)                | .04445   | .0009665  | .0425955             | .0463853 |

LR test vs. linear model: chi2(3) = 2354.61 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.



```

27. * 3. fully specified
28. mi xeq 1 : mixed povertyschoolprop inquiry_full_log readall15 mathall15 primary midd
> le high lnage linstudents urban pctpdfs readlevel15 mathlevel15 || _all:R.cmoname ||
> _all:R.state || geodistrict: , cov(unstructured)

```

m=1 data:

```

-> mixed povertyschoolprop inquiry_full_log readall15 mathall15 primary middle high ln
> age linstudents urban pctpdfs readlevel15 mathlevel15 || _all:R.cmoname || _all:R.sta
> te || geodistrict: , cov(unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

```

Iteration 0: log likelihood = 201.78639
Iteration 1: log likelihood = 201.96107
Iteration 2: log likelihood = 201.96119
Iteration 3: log likelihood = 201.96119

```

Computing standard errors:

Mixed-effects ML regression Number of obs = 5,784

| Group Variable     | No. of Groups | Observations per Group<br>Minimum Average Maximum |
|--------------------|---------------|---|
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>                                      |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1 5,784.0 3.9 251</b>                          |

Log likelihood = 201.96119 Wald chi2(12) = 1483.10  
Prob > chi2 = 0.0000

| povertyschoolprop | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|-------------------|-----------|-----------|--------|-------|----------------------|-----------|
| inquiry_full_log  | -.2055423 | .0280462  | -7.33  | 0.000 | -.2605118            | -.1505727 |
| readall15         | -.4213473 | .0263904  | -15.97 | 0.000 | -.4730715            | -.3696232 |
| mathall15         | -.1535244 | .0260621  | -5.89  | 0.000 | -.2046053            | -.1024436 |
| primary           | .0119235  | .0083597  | 1.43   | 0.154 | -.0044611            | .0283081  |
| middle            | .0286504  | .0123835  | 2.31   | 0.021 | .0043792             | .0529215  |
| high              | -.0091066 | .010114   | -0.90  | 0.368 | -.0289296            | .0107165  |
| lnage             | .0145968  | .0035643  | 4.10   | 0.000 | .0076109             | .0215828  |
| lnstudents        | -.0061421 | .0044241  | -1.39  | 0.165 | -.0148131            | .002529   |
| urban             | .0552235  | .0089011  | 6.20   | 0.000 | .0377777             | .0726692  |
| pctpdfs           | -.008843  | .0679747  | -0.13  | 0.896 | -.1420709            | .1243849  |
| readlevel15       | .0010631  | .0007382  | 1.44   | 0.150 | -.0003838            | .00251    |
| mathlevel15       | -.0020884 | .0007017  | -2.98  | 0.003 | -.0034638            | -.000713  |
| _cons             | .836083   | .0351094  | 23.81  | 0.000 | .7672698             | .9048961  |

| Random-effects Parameters    | Estimate | Std. Err. | [95% Conf. Interval] |          |
|------------------------------|----------|-----------|----------------------|----------|
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.cmoname)               | .0147352 | .0020618  | .0112009             | .0193848 |
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.state)                 | .0133802 | .0036027  | .0078936             | .0226804 |
| <b>geodistrict: Identity</b> |          |           |                      |          |
| var(_cons)                   | .0138915 | .0013563  | .011472              | .0168213 |
| var(Residual)                | .0441502 | .0009591  | .0423099             | .0460705 |

LR test vs. linear model: chi2(3) = 2281.46 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```

29.
30.
31. ** FULLY NESTED MIXED-EFFECTS LINEAR MODELS PT 3: IBL, ACADEMICS -> RACE
32.
33. * 0. controls only
34. mi xeq 1: mixed pocschoolprop primary middle high lnage lnstudents urban || _all:R.c
> moname || _all:R.state || geodistrict: , cov(unstructured)

```

```
m=1 data:
-> mixed pocschoolprop primary middle high lnage lnstudents urban || _all:R.cmoname ||
> _all:R.state || geodistrict:, cov(unstructured)
Note: single-variable random-effects specification in geodistrict equation; covariance
      structure set to identity
```

Performing EM optimization:

### Performing gradient-based optimization:

```
Iteration 0:    log likelihood = 806.12965
Iteration 1:    log likelihood = 806.12972
```

Computing standard errors:

Mixed-effects ML regression                      Number of obs        =        **5,784**

| Group Variable     | No. of Groups | Observations per Group |                |              |
|--------------------|---------------|------------------------|----------------|--------------|
|                    |               | Minimum                | Average        | Maximum      |
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>           | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>               | <b>3.9</b>     | <b>251</b>   |

|                  |                  |              |   |               |
|------------------|------------------|--------------|---|---------------|
| Log likelihood = | <b>806.12972</b> | Wald chi2(6) | = | <b>232.12</b> |
|                  |                  | Prob > chi2  | = | <b>0.0000</b> |

| pocschoolprop | Coef.     | Std. Err. | z     | P> z  | [95% Conf. Interval] |          |
|---------------|-----------|-----------|-------|-------|----------------------|----------|
| primary       | .0379008  | .0071607  | 5.29  | 0.000 | .0238662             | .0519355 |
| middle        | .056734   | .0104648  | 5.42  | 0.000 | .0362233             | .0772447 |
| high          | .0484905  | .0085671  | 5.66  | 0.000 | .0316993             | .0652818 |
| lnage         | -.0135443 | .003089   | -4.38 | 0.000 | -.0195985            | -.00749  |
| lnstudents    | -.0007739 | .0034639  | -0.22 | 0.823 | -.0075629            | .0060152 |
| urban         | .1100231  | .0088529  | 12.43 | 0.000 | .0926717             | .1273746 |
| _cons         | .51009    | .0361719  | 14.10 | 0.000 | .4391943             | .5809856 |

| Random-effects Parameters           | Estimate | Std. Err. | [95% Conf. Interval] |          |
|-------------------------------------|----------|-----------|----------------------|----------|
| _all: Identity<br>var(R.cmoname)    | .0109269 | .001472   | .0083913             | .0142286 |
| _all: Identity<br>var(R.state)      | .0295903 | .0075866  | .0179024             | .048909  |
| geodistrict: Identity<br>var(_cons) | .0379301 | .0021484  | .0339447             | .0423835 |
| var(Residual)                       | .0294606 | .0006558  | .0282028             | .0307745 |

LR test vs. linear model:  $\chi^2(3) = 3329.41$       Prob >  $\chi^2 = 0.0000$

Note: LR test is conservative and provided only for reference.

$m=1$  data:

```
> mixed pocschoolprop inquiry_full_log primary middle high lnage lnstudents urban pct
> pdfs || _all:R.cmoname || _all:R.state || geodistrict: , cov(unstructured)
```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

### Performing gradient-based optimization:

```
Iteration 0:    log likelihood =    889.9694
Iteration 1:    log likelihood =    889.96946
```

Mixed-effects ML regression                      Number of obs        =        **5,784**

|                  |           |              |   |        |
|------------------|-----------|--------------|---|--------|
| Log likelihood = | 889.96946 | Wald chi2(8) | = | 407.17 |
|                  |           | Prob > chi2  | = | 0.0000 |

| Random-effects Parameters                  | Estimate        | Std. Err.       | [95% Conf. Interval] |                 |
|--|-----------------|-----------------|----------------------|-----------------|
| <b>_all:</b> Identity<br>var(R.cmoname)    | <b>.0109849</b> | <b>.0014652</b> | <b>.0084579</b>      | <b>.0142669</b> |
| <b>_all:</b> Identity<br>var(R.state)      | <b>.0291167</b> | <b>.0074707</b> | <b>.0176093</b>      | <b>.048144</b>  |
| <b>geodistrict:</b> Identity<br>var(_cons) | <b>.0374133</b> | <b>.0021142</b> | <b>.0334908</b>      | <b>.0417951</b> |
| var(Residual)                              | <b>.0284828</b> | <b>.0006351</b> | <b>.0272648</b>      | <b>.0297551</b> |

Note: LR test is conservative and provided only for reference.

```

37. * 2. academic performance
38. mi xeq 1: mixed pocschoolprop readall15 mathall15 primary middle high lnage lnstuden
> ts urban readlevel15 mathlevel15 || _all:R.cmoname || _all:R.state || geodistrict: ,
> cov(unstructured)

```

m=1 data:

```

-> mixed pocschoolprop readall15 mathall15 primary middle high lnage lnstudents urban
> readlevel15 mathlevel15 || _all:R.cmoname || _all:R.state || geodistrict: , cov(unst
> ructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

Iteration 0: log likelihood = **1294.3284**

Iteration 1: log likelihood = **1294.3284**

Computing standard errors:

Mixed-effects ML regression Number of obs = **5,784**

| Group Variable     | No. of Groups | Observations per Group |                |              |
|--------------------|---------------|------------------------|----------------|--------------|
|                    |               | Minimum                | Average        | Maximum      |
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>           | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>               | <b>3.9</b>     | <b>251</b>   |

Log likelihood = **1294.3284** Wald chi2(10) = **1335.63**  
 Prob > chi2 = **0.0000**

| pocschoolprop | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|---------------|-----------|-----------|--------|-------|----------------------|-----------|
| readall15     | -.3660847 | .0207614  | -17.63 | 0.000 | -.4067762            | -.3253932 |
| mathall15     | -.0495624 | .0205815  | -2.41  | 0.016 | -.0899014            | -.0092235 |
| primary       | .0486738  | .006632   | 7.34   | 0.000 | .0356753             | .0616723  |
| middle        | .0666682  | .009659   | 6.90   | 0.000 | .0477369             | .0855996  |
| high          | .0566061  | .0080388  | 7.04   | 0.000 | .0408503             | .0723619  |
| lnage         | -.005354  | .0028421  | -1.88  | 0.060 | -.0109244            | .0002165  |
| lnstudents    | .0148536  | .0035727  | 4.16   | 0.000 | .0078513             | .021856   |
| urban         | .1006739  | .0081398  | 12.37  | 0.000 | .0847202             | .1166277  |
| readlevel15   | .0016358  | .0005766  | 2.84   | 0.005 | .0005057             | .0027659  |
| mathlevel15   | -.0017907 | .000548   | -3.27  | 0.001 | -.0028646            | -.0007167 |
| _cons         | .6078743  | .0369911  | 16.43  | 0.000 | .5353731             | .6803756  |

| Random-effects Parameters    | Estimate | Std. Err. | [95% Conf. Interval] |          |
|------------------------------|----------|-----------|----------------------|----------|
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.cmoname)               | .011345  | .0014311  | .00886               | .014527  |
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.state)                 | .0301797 | .007483   | .0185636             | .0490647 |
| <b>geodistrict: Identity</b> |          |           |                      |          |
| var(_cons)                   | .0332643 | .0018961  | .0297481             | .0371963 |
| var(Residual)                | .0244318 | .0005488  | .0233795             | .0255315 |

LR test vs. linear model: chi2(3) = **3832.63** Prob > chi2 = **0.0000**

Note: LR test is conservative and provided only for reference.

```

39. * 3. fully specified
40. mi xeq 1: mixed pocschoolprop inquiry_full_log readall15 mathall15 primary middle hi
> gh lnage lnstudents urban pctpdfs readlevel15 mathlevel15 || _all:R.cmoname || _all:
> R.state || geodistrict: , cov(unstructured)

```

m=1 data:

```

-> mixed pocschoolprop inquiry_full_log readall15 mathall15 primary middle high lnage
> lnstudents urban pctpdfs readlevel15 mathlevel15 || _all:R.cmoname || _all:R.state |
> | geodistrict: , cov(unstructured)

```

Note: single-variable random-effects specification in geodistrict equation; covariance structure set to identity

Performing EM optimization:

Performing gradient-based optimization:

Iteration 0: log likelihood = **1345.9639**

Iteration 1: log likelihood = **1345.9639**

Computing standard errors:

Mixed-effects ML regression Number of obs = **5,784**

| Group Variable     | No. of Groups | Observations per Group<br>Minimum | Average        | Maximum      |
|--------------------|---------------|-----------------------------------|----------------|--------------|
| <b>_all</b>        | <b>1</b>      | <b>5,784</b>                      | <b>5,784.0</b> | <b>5,784</b> |
| <b>geodistrict</b> | <b>1,481</b>  | <b>1</b>                          | <b>3.9</b>     | <b>251</b>   |

Log likelihood = **1345.9639** Wald chi2(12) = **1462.13**  
 Prob > chi2 = **0.0000**

| pocschoolprop    | Coef.     | Std. Err. | z      | P> z  | [95% Conf. Interval] |           |
|------------------|-----------|-----------|--------|-------|----------------------|-----------|
| inquiry_full_log | -.2242223 | .0221735  | -10.11 | 0.000 | -.2676815            | -.180763  |
| readall15        | -.347177  | .0206424  | -16.82 | 0.000 | -.3876352            | -.3067187 |
| mathall15        | -.0528444 | .0203815  | -2.59  | 0.010 | -.0927915            | -.0128973 |
| primary          | .0481443  | .0065671  | 7.33   | 0.000 | .0352729             | .0610156  |
| middle           | .0632546  | .0095684  | 6.61   | 0.000 | .0445009             | .0820083  |
| high             | .0537752  | .0079643  | 6.75   | 0.000 | .0381655             | .0693848  |
| lnage            | -.0064742 | .0028168  | -2.30  | 0.022 | -.011995             | -.0009534 |
| lnstudents       | .0163525  | .0035428  | 4.62   | 0.000 | .0094086             | .0232963  |
| urban            | .1022755  | .0080777  | 12.66  | 0.000 | .0864436             | .1181074  |
| pctpdfs          | .1092186  | .0549107  | 1.99   | 0.047 | .0015956             | .2168417  |
| readlevel15      | .0016922  | .0005708  | 2.96   | 0.003 | .0005733             | .002811   |
| mathlevel15      | -.001829  | .0005425  | -3.37  | 0.001 | -.0028922            | -.0007658 |
| _cons            | .6212415  | .0367364  | 16.91  | 0.000 | .5492396             | .6932435  |

| Random-effects Parameters    | Estimate | Std. Err. | [95% Conf. Interval] |          |
|------------------------------|----------|-----------|----------------------|----------|
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.cmoname)               | .0110336 | .001392   | .0086164             | .0141289 |
| <b>_all: Identity</b>        |          |           |                      |          |
| var(R.state)                 | .0297995 | .0074008  | .0183152             | .048485  |
| <b>geodistrict: Identity</b> |          |           |                      |          |
| var(_cons)                   | .033244  | .0018865  | .0297446             | .037155  |
| var(Residual)                | .0239189 | .0005376  | .0228881             | .0249962 |

LR test vs. linear model: chi2(3) = **3776.38** Prob > chi2 = **0.0000**

Note: LR test is conservative and provided only for reference.

```
41.  
42. log close  
    name: <unnamed>  
    log: /hdir/0/jhaber/Projects/charter_data/sorting-schools-2019/logs/results_qu  
> ickpass_mi100_linear_clusts_101019.smcl  
    log type: smcl  
closed on: 15 Oct 2019, 12:32:42
```

---