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```
library(foreign)
ljjl<-read.csv("ljjl.csv")
fm1<-lm(tl~lmove,data=ljjl)
summary(fm1)
```

```
##
## Call:
## lm(formula = tl ~ lmove, data = ljjl)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.05352 -0.01184 -0.00312  0.00931  0.40816
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.072065   0.007364   9.786  <2e-16 ***
## lmove       -0.028492   0.011630  -2.450   0.015 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.03112 on 258 degrees of freedom
## Multiple R-squared:  0.02273,    Adjusted R-squared:  0.01895
## F-statistic: 6.002 on 1 and 258 DF,  p-value: 0.01495
```

```
library(stargazer)
```

```
##
## Please cite as:
## Hlavac, Marek (2018). stargazer: Well-Formatted Regression and Summary Statistics Tables.
## R package version 5.2.2. https://CRAN.R-project.org/package=stargazer
```

```
stargazer(fm1,type="text")
```

```
##
## =====
##              Dependent variable:
##      -----
##              tl
##      -----
## lmove              -0.028**
##                   (0.012)
##
## Constant          0.072***
##                   (0.007)
##
## -----
## Observations              260
## R2                        0.023
```

```

## Adjusted R2                0.019
## Residual Std. Error        0.031 (df = 258)
## F Statistic                 6.002** (df = 1; 258)
## =====
## Note:                       *p<0.1; **p<0.05; ***p<0.01

library(foreign)
ljjl2<-data.frame(ljjl,ljjl$year)
colnames(ljjl2)[11]<-'D1'
str(ljjl2)

## 'data.frame':    260 obs. of  11 variables:
## $ area      : Factor w/ 13 levels "Changzhou","Huaian",...: 4 4 4 4 4 4 4 4 4 4 ...
## $ year      : int   2017 2016 2015 2014 2013 2012 2011 2010 2009 2008 ...
## $ tl        : num   0.04 0.04 0.04 0.04 0.04 0.04 0.04 0.05 0.05 0.05 ...
## $ lmove     : num   0.81 0.8 0.8 0.78 0.78 0.78 0.77 0.75 0.75 0.74 ...
## $ government : num   0.12 0.11 0.11 0.1 0.11 0.11 0.11 0.11 0.11 0.11 ...
## $ industry  : num   0.98 0.98 0.98 0.98 0.97 0.97 0.97 0.97 0.97 0.98 ...
## $ urbanization: num   0.82 0.82 0.81 0.81 0.81 0.8 0.8 0.79 0.77 0.77 ...
## $ lngdp     : num  11.9 11.8 11.7 11.6 11.5 ...
## $ trade     : num   0.35 0.32 0.34 0.4 0.43 0.48 0.6 0.6 0.54 0.75 ...
## $ lmarket   : num   0.82 0.82 0.81 0.81 0.81 0.8 0.8 0.79 0.77 0.77 ...
## $ D1        : int   2017 2016 2015 2014 2013 2012 2011 2010 2009 2008 ...

ljjl2$D1[ljjl2$D1<=2010]<-0
ljjl2$D1[ljjl2$D1>2010]<-1
fm2<-lm(tl~lmove+D1:lmove,data=ljjl2)
summary(fm2)

##
## Call:
## lm(formula = tl ~ lmove + D1:lmove, data = ljjl2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.05298 -0.01166 -0.00374  0.00770  0.41060
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.069409   0.007791   8.909  <2e-16 ***
## lmove        -0.021415   0.013464  -1.591    0.113
## lmove:D1     -0.006761   0.006484  -1.043    0.298
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.03111 on 257 degrees of freedom
## Multiple R-squared:  0.02685,    Adjusted R-squared:  0.01928
## F-statistic: 3.546 on 2 and 257 DF,  p-value: 0.03027

library(stargazer)
stargazer(fm2,type="text")

##
## =====
##                               Dependent variable:
## -----

```

```
##                                t1
## -----
## lmove                        -0.021
##                             (0.013)
##
## lmove:D1                     -0.007
##                             (0.006)
##
## Constant                     0.069***
##                             (0.008)
## -----
## Observations                 260
## R2                          0.027
## Adjusted R2                 0.019
## Residual Std. Error         0.031 (df = 257)
## F Statistic                 3.546** (df = 2; 257)
## =====
## Note:                       *p<0.1; **p<0.05; ***p<0.01

fm3<-lm(t1~lmove+D1:lmove+government+industry+lngdp+urbanization+log(lmarket),data=ljjl2)
summary(fm3)

##
## Call:
## lm(formula = t1 ~ lmove + D1:lmove + government + industry +
##     lngdp + urbanization + log(lmarket), data = ljjl2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.04162 -0.00958 -0.00111  0.00813  0.38940
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   0.1792228  0.0586341   3.057 0.002479 **
## lmove         0.0029515  0.0213917   0.138 0.890372
## government     0.1884092  0.0672802   2.800 0.005500 **
## industry       0.0174100  0.0342223   0.509 0.611386
## lngdp        -0.0005125  0.0015192  -0.337 0.736114
## urbanization -0.1988510  0.0518985  -3.832 0.000161 ***
## log(lmarket)  0.0688388  0.0230060   2.992 0.003045 **
## lmove:D1      -0.0081870  0.0081032  -1.010 0.313300
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.02973 on 252 degrees of freedom
## Multiple R-squared:  0.1289, Adjusted R-squared:  0.1047
## F-statistic: 5.328 on 7 and 252 DF,  p-value: 1.06e-05

library(stargazer)
stargazer(fm3,type="text")

##
## =====
##                               Dependent variable:
```

```

##          -----
##                      t1
## -----
## lmove                0.003
##                      (0.021)
##
## government           0.188***
##                      (0.067)
##
## industry             0.017
##                      (0.034)
##
## lngdp                -0.001
##                      (0.002)
##
## urbanization         -0.199***
##                      (0.052)
##
## log(lmarket)         0.069***
##                      (0.023)
##
## lmove:D1             -0.008
##                      (0.008)
##
## Constant             0.179***
##                      (0.059)
##
## -----
## Observations          260
## R2                    0.129
## Adjusted R2           0.105
## Residual Std. Error   0.030 (df = 252)
## F Statistic           5.328*** (df = 7; 252)
## =====
## Note:                  *p<0.1; **p<0.05; ***p<0.01

library(foreign)
ljjl30<-data.frame(ljjl,ljjl$area)
ljjl3<-data.frame(ljjl30,ljjl$area)
colnames(ljjl3)[11]<-'D2'
colnames(ljjl3)[12]<-'D3'
a<-c("Yangzhou","Taizhou","Nantong")
ljjl3$D2<-as.character((ljjl3$D2))
ljjl3$D2<-ifelse(ljjl3$D2 %in% a,c('1'),c('0'))
b=c("Yancheng","Huaian","Lianyungang","Suqian","Xuzhou")
ljjl3$D3<-as.character((ljjl3$D3))
ljjl3$D3<-ifelse(ljjl3$D3 %in% b,c('1'),c('0'))
fm4<-lm(t1~lmove+D2:lmove+D3:lmove,data=ljjl3)
summary(fm4)

##
## Call:
## lm(formula = t1 ~ lmove + D2:lmove + D3:lmove, data = ljjl3)
##
## Residuals:

```

```
##      Min      1Q   Median      3Q      Max
## -0.04811 -0.01303 -0.00203  0.00799  0.39031
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.049633   0.008798   5.642 4.45e-08 ***
## lmove        -0.009503   0.012374  -0.768 0.443204
## lmove:D21     0.026779   0.007620   3.514 0.000521 ***
## lmove:D31     0.037755   0.008914   4.235 3.18e-05 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.02997 on 256 degrees of freedom
## Multiple R-squared:  0.1004, Adjusted R-squared:  0.08984
## F-statistic: 9.522 on 3 and 256 DF,  p-value: 5.521e-06
```

```
library(stargazer)
stargazer(fm4,type="text")
```

```
##
## =====
##              Dependent variable:
##              -----
##              t1
## -----
## lmove              -0.010
##                   (0.012)
##
## lmove:D21          0.027***
##                   (0.008)
##
## lmove:D31          0.038***
##                   (0.009)
##
## Constant           0.050***
##                   (0.009)
##
## -----
## Observations              260
## R2                        0.100
## Adjusted R2               0.090
## Residual Std. Error      0.030 (df = 256)
## F Statistic              9.522*** (df = 3; 256)
## =====
## Note:                    *p<0.1; **p<0.05; ***p<0.01
```

```
fm5<-lm(t1~lmove+D2:lmove+D3:lmove+government+industry+log(lmarket)+urbanization+lmgdp,data=ljjl3)
summary(fm5)
```

```
##
## Call:
## lm(formula = t1 ~ lmove + D2:lmove + D3:lmove + government +
##      industry + log(lmarket) + urbanization + lmgdp, data = ljjl3)
##
## Residuals:
```

```
##      Min      1Q   Median      3Q      Max
## -0.04074 -0.01067 -0.00088  0.00891  0.38779
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.123306   0.061445   2.007  0.04584 *
## lmove       -0.009061   0.020778  -0.436  0.66314
## government  -0.014100   0.093429  -0.151  0.88016
## industry     0.067665   0.038858   1.741  0.08285 .
## log(lmarket) 0.057142   0.022624   2.526  0.01216 *
## urbanization -0.155562   0.052557  -2.960  0.00337 **
## lngdp       -0.001073   0.001417  -0.757  0.44947
## lmove:D21     0.021830   0.008511   2.565  0.01090 *
## lmove:D31     0.041112   0.016395   2.508  0.01279 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.02936 on 251 degrees of freedom
## Multiple R-squared:  0.1536, Adjusted R-squared:  0.1266
## F-statistic: 5.692 on 8 and 251 DF,  p-value: 1.169e-06
```

```
library(stargazer)
stargazer(fm1,fm2,fm3,fm4,fm5,type="text")
```

```
##
## =====
##                                     Dependent variable:
##      -----
##                                     t1
##      (1)                (2)                (3)                (4)
## -----
## lmove                -0.028**                -0.021                0.003                -0.01
##                      (0.012)                (0.013)                (0.021)                (0.012)
##
## government                                0.188***
##                                           (0.067)
##
## industry                                0.017
##                                           (0.034)
##
## lngdp                                -0.001
##                                           (0.002)
##
## urbanization                                -0.199***
##                                           (0.052)
##
## log(lmarket)                                0.069***
##                                           (0.023)
##
## lmove:D1                -0.007                -0.008
##                      (0.006)                (0.008)
##
## lmove:D21                                0.027*
##                                           (0.008)
##
```

```

## lmove:D31                                0.038*
##                                           (0.009)
##
## Constant          0.072***              0.069***              0.179***              0.050*
##                   (0.007)              (0.008)              (0.059)              (0.009)
##
## -----
## Observations          260              260              260              260
## R2                   0.023              0.027              0.129              0.100
## Adjusted R2          0.019              0.019              0.105              0.090
## Residual Std. Error  0.031 (df = 258)    0.031 (df = 257)    0.030 (df = 252)    0.030 (df = 251)
## F Statistic          6.002** (df = 1; 258) 3.546** (df = 2; 257) 5.328*** (df = 7; 252) 9.522*** (df = 14; 251)
## =====
## Note:

```