

PHP 2550 - HW#2

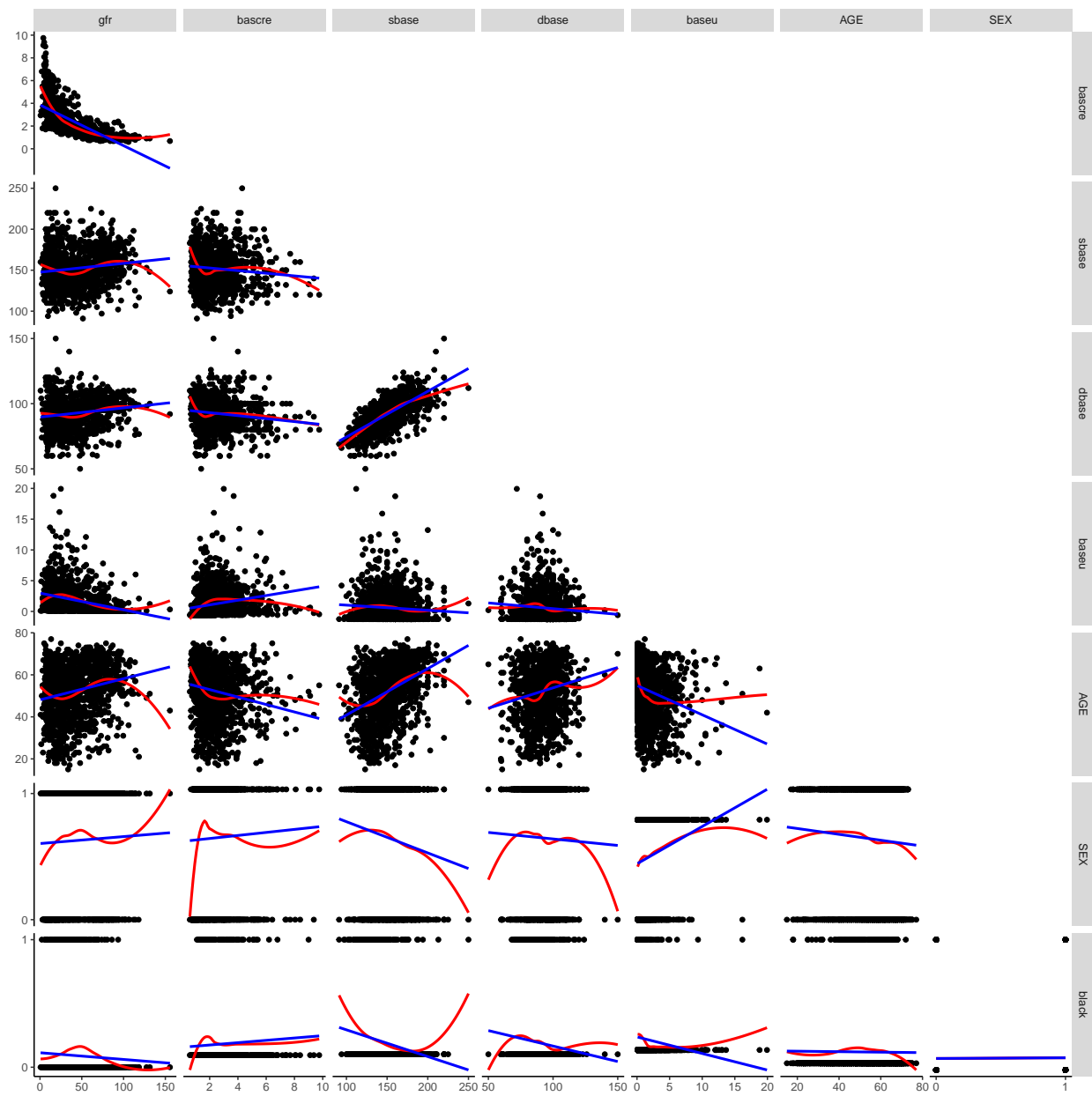
Blain Morin

October 12, 2018

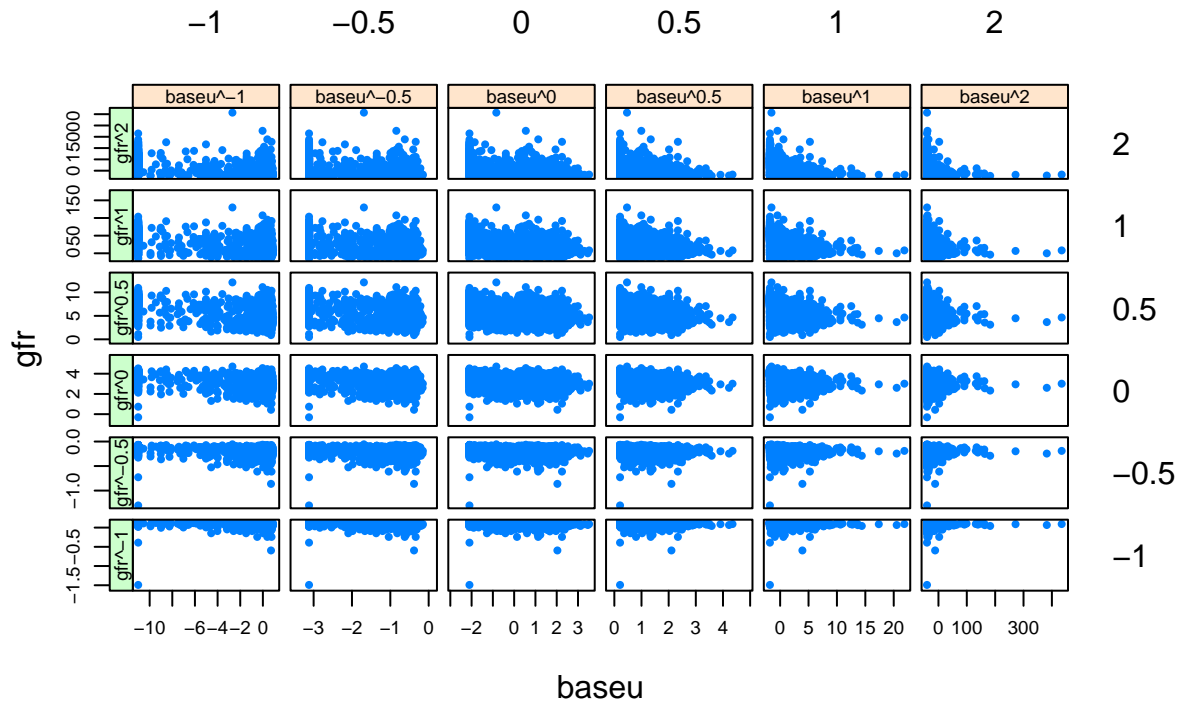
Part A

Table 1: Summary Statistics

Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
gfr	1,249	42.59	28.38	0.70	17.93	66.00	155.50
bascre	1,249	2.33	1.40	0.60	1.26	3.00	9.75
sbase	1,249	152.18	23.08	91	135	169	250
dbase	1,249	92.73	11.54	50	85	100	150
baseu	1,249	1.82	2.31	0.10	0.10	2.68	19.93
AGE	1,249	52.40	13.10	15	43	62	77
SEX	1,249	0.63	0.48	0	0	1	1
black	1,249	0.09	0.29	0	0	0	1

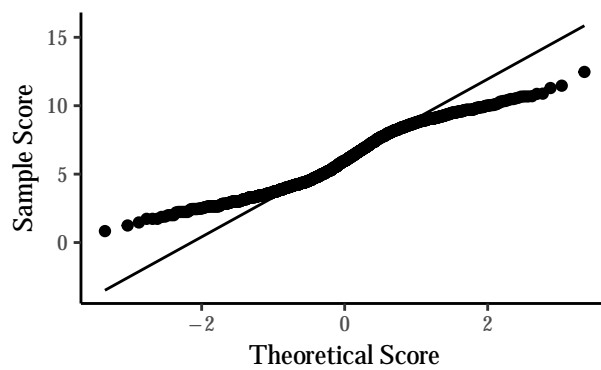


Ladders of Powers

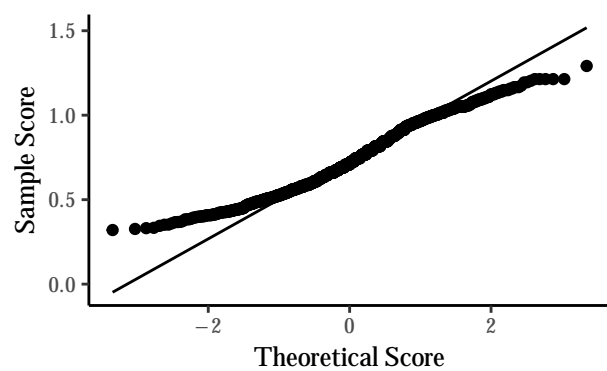


Transformation Choices

QQ Plot: GFR



QQ Plot: Base Creatine



QQ Plot: Base Urine Protein

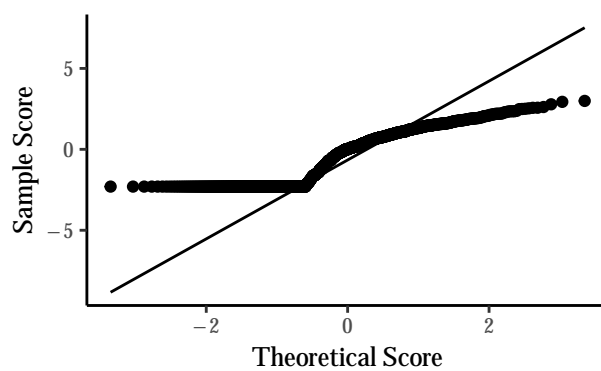
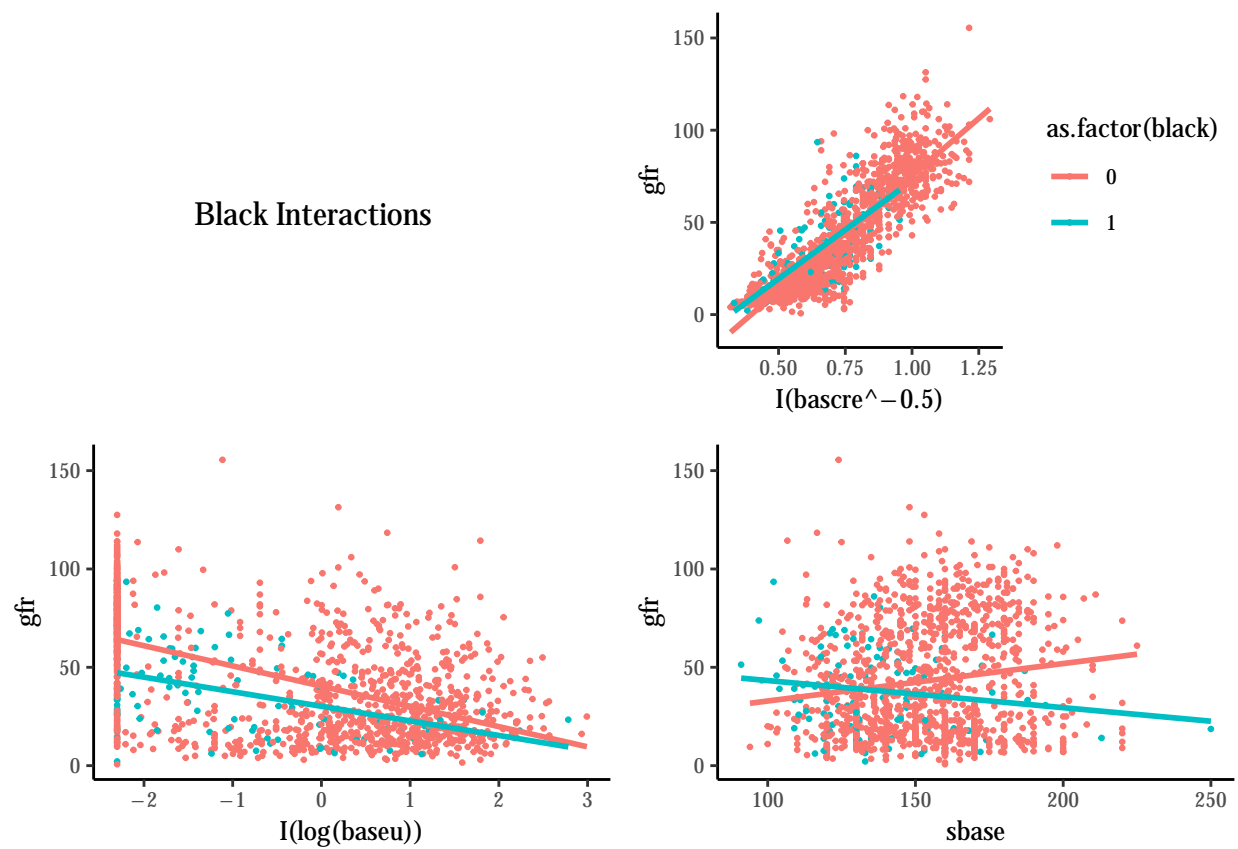


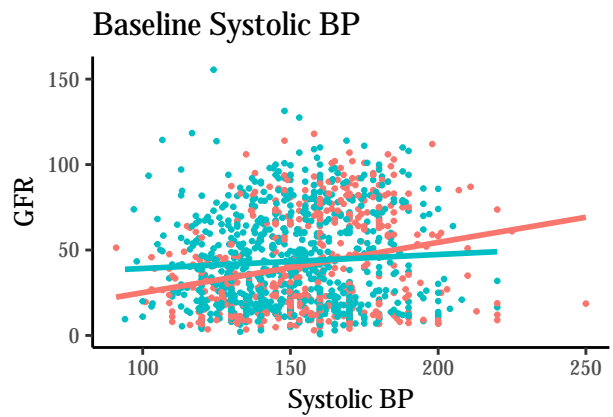
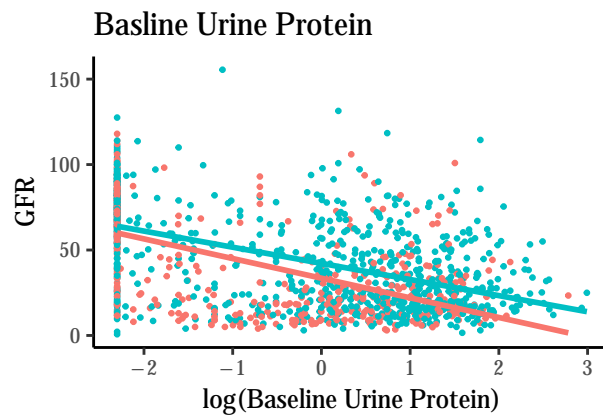
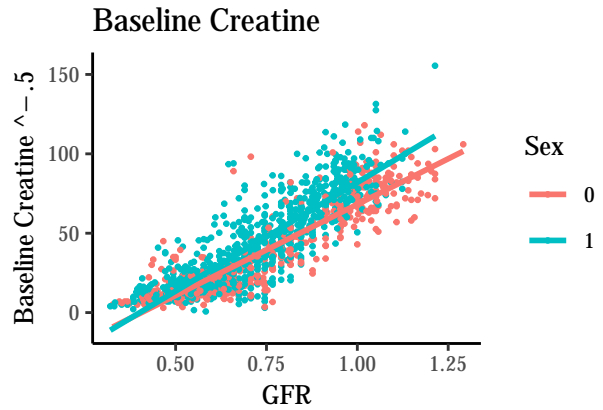
Table 2:

	<i>Dependent variable:</i>		
	gfr	I(gfr ^{0.5})	
	(1)	(2)	(3)
bascre	−13.614*** (0.391)		
baseu	−2.391*** (0.246)		
I(bascre ^{−0.5})		9.607*** (0.179)	10.123*** (0.159)
log(baseu)		−0.145*** (0.025)	
sbase	0.055** (0.025)	0.0004 (0.001)	0.0003 (0.001)
AGE	0.067 (0.045)	−0.008*** (0.003)	−0.004 (0.003)
as.factor(SEX)1	5.690*** (1.115)	0.756*** (0.062)	0.705*** (0.063)
as.factor(black)1	−3.393* (1.889)	0.272** (0.108)	0.423*** (0.106)
Constant	63.589*** (4.124)	−1.122*** (0.247)	−1.648*** (0.234)
Observations	1,249	1,249	1,249
R ²	0.570	0.783	0.777
Akaike Inf. Crit.	10,861.770	3,655.775	3,688.445
<i>Note:</i> *p<0.1; **p<0.05; ***p<0.01			

Black Interactions



Male Interactions



```
attach(baseline)

lm4 = lm(I(gfr $\wedge$ .5) ~ I(bascre $\wedge$ (-.5)) +
  log(baseu) +
  sbase + AGE +
  as.factor(SEX) + as.factor(black) +
  as.factor(black):sbase +
  as.factor(SEX):sbase)

lm4$AIC = AIC(lm4)

stargazer(lm4, keep.stat = c("aic", "rsq", "n"), header = FALSE)

detach(baseline)
```

Table 3:

	<i>Dependent variable:</i>
	I(gfr ^{0.5})
I(bascre ^{-0.5})	9.589*** (0.179)
log(baseu)	-0.143*** (0.025)
sbase	0.004* (0.002)
AGE	-0.008*** (0.003)
as.factor(SEX)1	1.487*** (0.407)
as.factor(black)1	0.924 (0.621)
sbase:as.factor(black)1	-0.005 (0.004)
sbase:as.factor(SEX)1	-0.005* (0.003)
Constant	-1.617*** (0.350)
Observations	1,249
R ²	0.784
Akaike Inf. Crit.	3,655.586
<i>Note:</i>	*p<0.1; **p<0.05; ***p<0.01