name: <unnamed>

log: C:\Users\XuQi\Desktop\第5章.smcl

log type: smcl

opened on: 16 Jul 2024, 09:14:57

- . do 第5章.do, nostop
- . use "C:\Users\XuQi\Desktop\cfps2010.dta", clear
- . \*不控制任何变量
- . reg lninc college, vce(cluster provcd)

Linear regression

4,137 Number of obs F(1, 24) 271.17 Prob > F 0.0000 R-squared 0.1095 Root MSE 1.1498

(Std. err. adjusted for 25 clusters in provcd)

lninc	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
college	.823612	.0500155	16.47	0.000	.7203851	.926839
_cons	9.353189	.1084703	86.23	0.000	9.129317	9.577061

.\*对hukou实施精确匹配

. teffects nnmatch (lninc) (college), ematch(hukou)

Treatment-eff	reatment-effects estimation				Number of obs =			
Estimator	: nearest-ne	eighbor matcl	hing	Matches:	requested =	1		
Outcome model	: matching				min =	786		
Distance metri	ic: M <mark>ahalanobi</mark>	.S			max =	1594		
lninc	Coefficient	AI robust std. err.	z	P> z	[95% conf.	interval]		
ATE college	9921240	0227022	22.74	0.000	7250127	060227		
(是 vs 否)	.8021249	.0337823	23.74	0.000	.7359127	.868337		

- .\*同时对hukou、age、gender、race、sibling和fmedu实施精确匹配
- . teffects nnmatch (lninc) (college), ematch(hukou age gender race sibling fmedu) no exact matches for observation 4; use option osample() to identify all observations with deficient matches r(459);
- . teffects nnmatch (lninc) (college), ematch(hukou age gender race sibling fmedu) osample(overlap) 593 observations have no exact matches; they are identified in the osample() variable <u>r(459);</u>
- . tab overlap

Cum.	Percent	Freq.	overlap violation indicator
85.67	85.67	3,544	0
100.00	14.33	593	1
	100.00	4,137	Total

· \* 马氏匹配

. teffects nnmatch (lninc age race sibling) (college), ematch(hukou gender fmedu)

. teffects nnmatch (lninc age race sibling) (college), ematch(hukou gender fmedu) nneighbor(4) vce(robust, nn(4))

Treatment-effects estimation

Estimator : nearest-neighbor matching

Outcome model : matching

Distance metric: Mahalanobis

Number of obs = 4,137

Matches: requested = 4

min = 4

max = 50

. teffects nnmatch (lninc age race sibling) (college), ematch(hukou gender fmedu) nneighbor(4) vce(robust, nn(4)) ///
> biasadj(age race sibling)

lninc	Coefficient	AI robust std. err.	Z	P> z	[95% conf.	interval]
ATE						
college						
(是 vs 否)	.7949957	.0392914	20.23	0.000	.717986	.8720054

Treatment-effects estimation

Estimator : nearest-neighbor matching

Outcome model : matching

Distance metric: Mahalanobis

Number of obs = 4,137

Matches: requested = 4

min = 4

50

lninc	Coefficient	AI robust std. err.	Z	P> z	[95% conf.	interval]
ATET college (是 vs 否)	.6993424	.0475923	14.69	0.000	.6060633	.7926215

<sup>.\*</sup>粗化精确匹配

. imb hukou age gender race sibling fmedu, treatment(college)

Multivariate L1 distance: .42932057

Univariate imbalance:

	L1	mean	min	25%	50%	75%	max
hukou	.11753	.11753	0	0	0	0	0
age	.32978	-6.5436	0	-6	-9	-9	0
gender	.04055	04055	0	0	0	0	0
race	.01072	01072	0	0	0	0	0
sibling	.13284	.13284	0	0	0	0	0
fmedu	.22349	.01915	0	0	1	-1	0

. cem hukou age (30 35 40 45 50) gender race sibling fmedu(#0), treatment(college)
(using the scott break method for imbalance)

Matching Summary:

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Number of strata: 206

Number of matched strata: 133

0 1
All 2494 1643
Matched 2409 1583
Unmatched 85 60

Multivariate L1 distance: .20630897

Univariate imbalance:

	L1	mean	min	25%	50%	75%	max
hukou	8.3e-16	1.1e-16	0	0	0	0	0
age	.07527	1677	0	0	1	0	0
gender	1.4e-15	6.7e-16	0	0	0	0	0
race	9.0e-16	1.8e-15	0	0	0	0	0
sibling	2.4e-15	-1.9e-16	0	0	0	0	0
fmedu	3.7e-16	2.8e-15	0	0	0	0	0

. cem hukou age (#6) gender race sibling fmedu (#0), treatment(college)
(using the scott break method for imbalance)

Matching Summary:

Number of strata: 179

Number of matched strata: 118

0 1
All 2494 1643
Matched 2421 1579
Unmatched 73 64

Multivariate L1 distance: .22223609

Univariate imbalance:

	L1	mean	min	25%	50%	75%	max
hukou	5.3e-15	4.6e-15	0	0	0	0	0
age	.08636	24076	0	0	0	0	0
gender	6.0e-15	7.2e-15	0	0	0	0	0
race	1.2e-15	2.1e-15	0	0	0	0	0
sibling	4.1e-15	1.7e-15	0	0	0	0	0
fmedu	7.4e-15	5.3e-15	0	0	0	0	0

. cem hukou age gender race sibling fmedu (#0), treatment(college)
(using the scott break method for imbalance)

#### Matching Summary:

Number of strata: **369** 

Number of matched strata: 214

0 1
All 2494 1643
Matched 2330 1523
Unmatched 164 120

Multivariate L1 distance: .09076546

#### Univariate imbalance:

	L1	mean	min	25%	50%	75%	max
hukou	1.1e-15	-6.7e-16	0	0	0	0	0
age	.02518	02531	0	0	0	0	0
gender	1.8e-15	-2.3e-15	0	0	0	0	0
race	8.7e-18	0	0	0	0	0	0
sibling	1.3e-15	-3.1e-16	0	0	0	0	0
fmedu	1.6e-15	1.2e-15	0	0	0	0	0

## . reg lninc college [iw=cem\_weights]

Source	SS	df	MS		Number of obs F(1, 3850) Prob > F R-squared Adj R-squared Root MSE		3,852
Model Residual	450.866614 5207.69062	1 3,850	450.86661 1.3526469	4 Prob 1 R-squ			333.41 0.0000 0.0797
Total	5658.55723	3,851	1.4693734	_			0.0797 1.1629
lninc	Coefficient	Std. err.	t	P> t	[95% (	conf.	interval]
college _cons	.6996738 9.47577	.0383184 .0240912	18.26 393.33	0.000 0.000	.62454 9.428		.7748001 9.523003

### . reg lninc college hukou age gender race sibling i.fmedu [iw=cem\_weights]

Source	SS	df	MS	Numb	er of ob	s =	3,853
				− F(8,	3844)	=	59.25
Model	621.146148	8	77.643268	5 Prob	) > F	=	0.0000
Residual	5037.41109	3,844	1.3104607	<b>4</b> R-sc	quared	=	0.1098
				— Adj	R-square	d =	0.1079
Total	5658.55723	3,852	1.4689920	<b>1</b> Root	MSE	=	1.1448
lninc	Coefficient	Std. err.	t	P> t	[95%	conf.	interval]
college	.699765	.0377211	18.55	0.000	.6258	097	.7737203
hukou	.1384669	.0417004	3.32	0.001	.0567	099	.2202238
age	.0036032	.002706	1.33	0.183	0017	<b>021</b>	.0089086
gender	.3631285	.0378722	9.59	0.000	.2888	771	.4373799
race	.1562387	.1279194	1.22	0.222	0945	576	.4070351
sibling	.1464629	.0537444	2.73	0.006	.0410	927	.2518332
fmedu							
是	.0025106	.043347	0.06	0.954	0824	748	.087496
缺失	.0241171	.0565652	0.43	0.670	0867	836	.1350179
_cons	8.892506	.162912	54.58	0.000	8.573	104	9.211908

# end of do-file

. log close

name: <unnamed>

log: C:\Users\XuQi\Desktop\第5章.smcl log type: smcl closed on: 16 Jul 2024, 09:15:32