

```
name: <unnamed>
        log: F:\WB\Poverty Map\Fay Herriot estimation\Results\Tables\extreme poverty 1
 > og.smcl
   log type:
             smcl
   opened on: 14 Feb 2021, 09:00:47
1 . do "C:\Users\Rude\AppData\Local\Temp\8\STD7018 000000.tmp"
2 . global directestimators ipcf_munid ipcf_var_munid pobre_extremo_munid pobre_extremo_
  > var munid samplesize simple_mean_ipcf /7/
 > simple mean pobre extremo simple var ipcf simple var pobre extremo
3 . global vivvars ownviv auto heladera dormi banio lavsec tvradio calentac nhogviv tech
 > o pared piso acue freqagua poceac elecpub
4 . *global headvars h age h fem h single h primaria h secundaria h educ h ocupado h des
 > ocup h selfemp h entrepreneur h publicsect
5 . global headvars h_fem h_primaria
6 . global hhvars miembros shchild shoccadult notsch
7 . global munvars occrate unemprate pobrenbil1 shselfemp shentrepreneur shpublicsect sh
 > schatt regadm2 regadm3 regadm4 regadm5 regadm6 regadm7 regadm8 regadm9
9.
10.
12. *Upload fh census data and merge to fh encovi data
13.
14. use "${dataout}/census_hhlevel_munid_fhmodel.dta", clear
  (Written by R.
15.
16. merge 1:1 munid using "${dataout}/survey hhlevel fhmodel.dta", keepusing(munid munid
 > _str ${directestimators})
                                    # of obs.
     Result
                                         128
     not matched
         from master
                                         125
                                               merge==1)
         from using
                                              (merge==2)
     matched
                                         207
                                              (merge==3)
17. drop merge
18. *Note: Several are not matched (3 from encovi are not in census, 125 from census are
 > not in encovi)
19.
20.
21.
 > Activate this if only for entities that were estimated in ENCOVI 2019/20
 23.
24. *drop entidades not sampled in encovi
25. drop if entid=="02" | entid=="25" | entid=="10" //12 municipalities
  (12 observations deleted)
```

-5.906009

.0274831

.0154049

occrate

unemprate pobrenbill | 2.307945

.4990005

.0062083

```
26.
27.
28.
29.
31. *A) Extreme poverty rate
               32. ********
33.
34. *b) Extreme Poverty Rate
35.
36. *b.1.) Extreme Poverty Rate
37. preserve
38.
39. sum pobre extremo var munid, d
                (first) pobre_extremo_var_munid
       Percentiles
                        Smallest
  1%
                0
                               0
  5%
                0
                               0
 10%
                               0
                0
                                      Obs
                                                          210
 25%
         1.93e-34
                               0
                                      Sum of Wgt.
                                                          210
 50%
          .001329
                                      Mean
                                                      .004487
                        Largest
                                      Std. Dev.
                                                     .0127642
                        .0347222
  75%
         .0040504
 90%
         .0099313
                        .0439159
                                      Variance
                                                      .0001629
  95%
         .0152778
                        .1149178
                                      Skewness
                                                     7.426322
 99%
                        .1249896
                                                     65.86925
         .0439159
                                      Kurtosis
40. fayherriot pobre_extremo_munid ${vivvars} ${headvars} ${hhvars} ${munvars}, variance
 > (pobre extremo var munid) gamma nolog ///
  > initial value ( = r(p\overline{5}0)')
                                                                           204
 Sigma2 u estimation method:
                                reml
                                                 N in sample
 Transformation of depvar:
                                                 N out of sample =
                                                                          112
                                none
                                                 Sigma2 u
 EBLUP and MSE bias correction: none
                                                                  =
                                                                        0.0222
                                                 Adj R-squared
                                                                       0.2815
                                                                  =
                                                 FH R-squared
                                                                       0.3184
                     Gamma -
             5%
                                 95%
                     Median
   Min
                                          Max
  0.1509
           0.6041
                     0.9439
                               1.0000
                                         1.0000
 pobr~o_munid
                     Coef.
                            Std. Err.
                                               P>|z|
                                                         [95% Conf. Interval]
                                           Z
       ownviv
                  1.053991
                             .3630506
                                         2.90
                                                0.004
                                                         .3424247
                                                                      1.765557
                                         0.27
                                                                      .7818545
                  .0958535
                            . 3500069
                                                0.784
                                                         -.5901474
         auto
     heladera
                 -1.028671
                            . 6435872
                                         -1.60
                                                0.110
                                                         -2.290079
                                                                      .2327369
        dormi
                  .3717022
                             .2165698
                                         1.72
                                                0.086
                                                         -.0527667
                                                                      .7961711
                 -.0051966
                                         -0.03
                                                                      .2927068
        banio
                             .1519943
                                                0.973
                                                         -.3031001
       lavsec
                  .3535999
                            .3949869
                                         0.90
                                                0.371
                                                         -.4205601
                                                                       1.12776
                             .9588813
                                         -0.64
                                                         -2.495818
                                                                      1.262928
      tvradio
                  -.616445
                                                0.520
     calentac
                  .2462034
                             .1340363
                                         1.84
                                                0.066
                                                         -.0165029
                                                                      .5089097
                  .0658501
                            .3632012
                                         0.18
                                                0.856
                                                         -.6460111
                                                                      .7777113
      nhoaviv
                                                                      .2990322
        techo
                 -.0232332
                            .1644241
                                        -0.14
                                                0.888
                                                         -.3454986
        pared
                 -.1075457
                             .2246456
                                         -0.48
                                                0.632
                                                          -.547843
                                                                      .3327515
                                         -0.28
                                                                      .4172218
                 -.0699452
                             .2485591
                                                0.778
         piso
                                                         -.5571121
                  .1791978
                            .1777062
                                         1.01
                                                0.313
                                                         -.1690998
                                                                      .5274955
         acue
                 -.0669087
                             .0756016
                                         -0.89
                                                0.376
                                                         -.2150851
     freqagua
                                                                      .0812678
       poceac
                 -.0757178
                             .0948046
                                         -0.80
                                                0.424
                                                         -.2615313
                                                                      .1100958
                  .1061128
                                                         -1.326184
      elecpub
                             .7307773
                                         0.15
                                                0.885
                                                                      1.53841
                                                0.032
                  .7758092
                             .3620975
                                         2.14
        h fem
                                                         .0661111
                                                                      1.485507
                  .9901767
                             .3879868
                                         2.55
                                                0.011
                                                          .2297366
   h primaria
                                                                      1.750617
                                         -1.43
     miembros
                 -.2267198
                             .1588689
                                                0.154
                                                         -.5380971
                                                                      .0846575
      shchild
                 1.290289
                             3.758706
                                         0.34
                                                0.731
                                                         -6.076639
                                                                      8.657216
   shoccadult
                  4.833504
                             1.871374
                                         2.58
                                                0.010
                                                          1.165677
                                                                      8.50133
       notsch
                  -1.68397
                             3.635589
                                         -0.46
                                                0.643
                                                         -8.809593
                                                                      5.441654
```

0.010

0.956

0.013

-2.56

0.06

2.48

-10.4295

-.95054

.0032368

-1.38252

1.005506

.027573

shselfemp shentrepre~r shpublicsect shschatt regadm2 regadm3 regadm4 regadm5 regadm6 regadm7 regadm8	0955835 5981735 0318636 -1.140915 0113508 0007793 026207 2088583 111892 3963279 1577292	.3148318 .8495776 .2573641 2.203454 .0805588 .0616045 .0506179 .1126976 .0944318 .0862603 .0615333	-0.30 -0.70 -0.12 -0.52 -0.14 -0.01 -0.52 -1.85 -1.18 -4.59 -2.56	0.761 0.481 0.901 0.605 0.888 0.990 0.605 0.064 0.236 0.000	7126425 -2.263315 5362879 -5.459605 1692431 1215218 1254163 4297414 296975 565395 2783323	.5214755 1.066968 .4725607 3.177776 .1465414 .1199632 .0730022 .0120249 .073191 2272607 0371261
regadm8	1577292	.0615333	-2.56	0.010	2783323	0371261
regadm9	1210251	.102031	-1.19	0.236	3210022	.0789519
_cons	1.347509	1.480192	0.91	0.363	-1.553614	4.248632

20.041 p-value = 0.000 8.487 p-value = 0.000 Residuals e (standardized) V = Random effects u

41.

43. predict eblupROR, eblup //obtain the EBLUPs

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 44. label var eblupROR "EBLUP estimator"
- 45. predict mseROR, mse //level of precision (MSE) Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 46. label var mseROR "MSE EBLUP"
- 47. predict cvROR FH, cvfh //CV for the direct estimate Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 48. label var cvROR FH "CV (FH Model)"
- 49. predict cvROR_direct, cvdirect //CV for FH estimate
- 50. label var cvROR direct "CV (Direct estimator)"
- 51. label var pobre extremo munid "Direct estimator"

53. save "\$dataout/fh pobreextremo.dta", replace file F:\WB\Poverty Map\Fay Herriot estimation\dataout/fh pobreextremo.dta saved

55. asdoc sum pobre_extremo_munid cvROR_direct eblupROR cvROR_FH mseROR, save(\$tables\EB > LUP ExtremePovertyRate.doc) ///

> title(FH Model - Extreme Poverty Rate (2019/20)) fhc(\b) fs(11) dec(2) label replace

Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o munid cvROR direct eblupROR cvROR FH mseROR	210 209 316 315 316	.7797755 6.839279 .7758605 12.65592 .0140912	.1846755 9.495658 .1734651 11.81235 .0188384	0 0 0 0	1 70.25448 1.271657 63.18882 .1962145
Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid	210	.7797755	.1846755	0	1
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_direct	209	6.839279	9.495658	0	70.25448

Max	Min	Std. Dev.	Mean	Obs	Variable
1.271657	0	.1734651	.7758605	316	eblupROR
Max	Min	Std. Dev.	Mean	Obs	Variable
63.18882	0	11.81235	12.65592	315	cvROR_FH
Max	Min	Std. Dev.	Mean	Obs	Variable
.1962145	0	.0188384	.0140912	316	mseROR

Click to Open File: F:\WB\Poverty Map\Fay Herriot_estimation\Results\Tables\EBLUP_Ext > remePovertyRate.doc

56.

57. restore

59. *b.2.) Extreme Poverty Rate with ampl estimation for variance

60. preserve

61.

62. sum pobre extremo var munid, d

(first) pobre extremo var munid

1% 5%	Percentiles 0 0	Smallest 0 0		
10%	0	0	Obs	210
25%	1.93e-34	0	Sum of Wgt.	210
50%	.001329	Largest	Mean Std. Dev.	.004487 .0127642
75%	.0040504	.0347222	Sea. Bev.	.012,012
90%	.0099313	.0439159	Variance	.0001629
95%	.0152778	.1149178	Skewness	7.426322
99%	.0439159	.1249896	Kurtosis	65.86925

- 63. fayherriot pobre_extremo_munid \${vivvars} \${headvars} \${hhvars} \${munvars}, variance
 - > (pobre_extremo_var_munid) gamma nolog ///
 > initialvalue(`=r(p50)') sigmamethod(ampl)

N in sample 204 Sigma2_u estimation method: ampl Transformation of depvar: N out of sample none = 112 EBLUP and MSE bias correction: none Sigma2 u 0.0180 Adj $R-\overline{s}$ quared = 0.2815 FH R-squared 0.3184

Gamma -5% 95% Min Median Max 0.1258 0.5526 0.9316 1.0000 1.0000

Interval]	[95% Conf.	P> z	Z	Std. Err.	Coef.	pobr~o_munid
1.692747	.3998259	0.002	3.17	.3298328	1.046286	ownviv
.7221946	5231111	0.754	0.31	.3176859	.0995417	auto
.1184203	-2.168029	0.079	-1.76	.5832887	-1.024805	heladera
.7632565	0072897	0.054	1.92	.1965715	.3779834	dormi
.262815	2789965	0.953	-0.06	.1382198	0080907	banio
1.071012	3333563	0.303	1.03	.3582638	.3688278	lavsec
1.101685	-2.307411	0.488	-0.69	.8696831	602863	tvradio
.4851015	.0077967	0.043	2.02	.1217637	.2464491	calentac
.7079826	5830599	0.850	0.19	.3293536	.0624613	nhogviv
.276838	3085859	0.915	-0.11	.1493456	0158739	techo
.2883818	5120878	0.584	-0.55	.2042052	111853	pared
.3650286	5199835	0.731	-0.34	.2257725	0774775	piso
.4973228	1373047	0.266	1.11	.1618978	.1800091	acue
.0662955	2033567	0.319	-1.00	.0687901	0685306	fregagua
.0894959	2478508	0.358	-0.92	.0860594	0791775	poceac
1.39572	-1.202168	0.884	0.15	.6627388	.0967761	elecpub
1.39978	.110247	0.022	2.30	.3289686	.7550136	h_fem

h primaria	.9943496	.3522336	2.82	0.005	.3039845	1.684715
_miembros	2243503	.1439694	-1.56	0.119	5065252	.0578246
shchild	1.222955	3.413428	0.36	0.720	-5.467242	7.913152
shoccadult	4.947996	1.704016	2.90	0.004	1.608186	8.287807
notsch	-1.677515	3.299331	-0.51	0.611	-8.144085	4.789055
occrate	-6.042454	2.101032	-2.88	0.004	-10.1604	-1.924506
unemprate	.0456126	.4539436	0.10	0.920	8441005	. 9353257
pobrenbi11	.015455	.0056203	2.75	0.006	.0044395	.0264705
shselfemp	0904277	.2859966	-0.32	0.752	6509707	.4701152
shentrepre~r	617995	.7699517	-0.80	0.422	-2.127073	.8910825
shpublicsect	0281842	.2343729	-0.12	0.904	4875466	. 4311781
shschatt	-1.143555	1.999696	-0.57	0.567	-5.062887	2.775776
regadm2	0111664	.0731335	-0.15	0.879	1545054	.1321725
regadm3	0002381	.0560195	-0.00	0.997	1100343	.109558
regadm4	0258176	.0459113	-0.56	0.574	1158022	.0641669
regadm5	2112066	.1028989	-2.05	0.040	4128846	0095285
regadm6	111049	.0861469	-1.29	0.197	2798938	.0577957
regadm7	3988568	.0786256	-5.07	0.000	5529602	2447534
regadm8	1595948	.0557728	-2.86	0.004	2689075	0502821
regadm9	1232275	.0924632	-1.33	0.183	3044519	.057997
_cons	1.341235	1.344379	1.00	0.318	-1.293699	3.976169

17.607 p-value = 0.000 8.708 p-value = 0.000 Residuals e (standardized) V = Random effects u

- $65.\ \text{predict eblupROR},\ \text{eblup}\ //\text{obtain the EBLUPs}$ Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 66. label var eblupROR "EBLUP estimator"
- 67. predict mseROR, mse //level of precision (MSE) Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 68. label var mseROR "MSE EBLUP"
- 69. predict cvROR FH, cvfh //CV for the direct estimate Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 70. label var cvROR FH "CV (FH Model)"
- 71. predict cvROR direct, cvdirect //CV for FH estimate
- 72. label var cvROR direct "CV (Direct estimator)"
- 73. label var pobre_extremo_munid "Direct estimator"

75. save "\$dataout/fh_pobreextremo_ampl.dta", replace file F:\WB\Poverty Map\Fay Herriot estimation\dataout/fh pobreextremo ampl.dta saved

77. asdoc sum pobre extremo munid cvROR direct eblupROR cvROR FH mseROR, save(\$tables\EB > LUP_ExtremePovertyRate.doc) ///

> title(FH Model with ampl estimation - Extreme Poverty Rate (2019/20)) fhc(\b) fs(11) > dec(2) label append

Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid	210	.7797755	.1846755	0	1
cvROR_direct eblupROR	209 316	6.839279 .7766131	9.495658 .1729619	0	70.25448 1.277347
cvROR_FH	315	11.7375	10.60837	0	57.60159
mseROR	316	.0117905	.0153122	0	.1612463

Max	Min	Std. Dev.	Mean	Obs	Variable
1	0	.1846755	.7797755	210	pobr~o_munid
Max	Min	Std. Dev.	Mean	Obs	Variable
70.25448	0	9.495658	6.839279	209	cvROR_direct
Max	Min	Std. Dev.	Mean	Obs	Variable
1.277347	0	.1729619	.7766131	316	eblupROR
Max	Min	Std. Dev.	Mean	Obs	Variable
57.60159	0	10.60837	11.7375	315	cvROR_FH
Max	Min	Std. Dev.	Mean	Obs	Variable
.1612463	0	.0153122	.0117905	316	mseROR

Click to Open File: F:\WB\Poverty Map\Fay Herriot_estimation\Results\Tables\EBLUP_Ext > remePovertyRate.doc

78.

79. restore

80.

81.

82. *b.3.) Extreme Poverty Rate with aryl estimation for variance

83. preserve

84.

85. sum pobre_extremo_var_munid, d

(first) pobre_extremo_var_munid

1% 5% 10% 25%	Percentiles 0 0 0 0 1.93e-34	Smallest 0 0 0 0	Obs Sum of Wgt.	210 210
256	1.93e-34	U	Sum OI Wgt.	210
50%	.001329	Largest	Mean Std. Dev.	.004487 .0127642
75%	.0040504	.0347222		
90%	.0099313	.0439159	Variance	.0001629
95%	.0152778	.1149178	Skewness	7.426322
99%	.0439159	.1249896	Kurtosis	65.86925

86. fayherriot pobre_extremo_munid \${vivvars} \${headvars} \${hhvars} \${munvars}, variance

> (pobre extremo var munid) gamma nolog ///

> initialvalue(`=r(p50)') sigmamethod(aryl)

Sigma2 u estimation method: aryl N in sample 204 Transformation of depvar: N out of sample = 112 none 0.0222 EBLUP and MSE bias correction: none Sigma2 u = Adj R-squared = 0.2815 FH R-squared 0.3184

Gamma -Min 5% Median 95% Max 0.1509 0.6041 1.0000 0.9439 1.0000

pobr~o_munid	Coef.	Std. Err.	Z	P> z	[95% Conf.	Interval]
ownviv	1.05399	.3630488	2.90	0.004	.3424278	1.765553
auto	.0958537	.3500052	0.27	0.784	5901438	.7818512
heladera	-1.028671	. 6435839	-1.60	0.110	-2.290072	.2327305
dormi	.3717025	.2165687	1.72	0.086	0527643	.7961693
banio	0051968	.1519936	-0.03	0.973	3030987	.2927052
lavsec	.3536006	.3949848	0.90	0.371	4205554	1.127757
tvradio	6164442	.9588764	-0.64	0.520	-2.495808	1.262919
calentac	.2462034	.1340356	1.84	0.066	0165016	.5089084
nhogviv	.0658499	.3631993	0.18	0.856	6460077	.7777075
techo	0232328	.1644233	-0.14	0.888	3454966	.299031
pared	1075459	.2246445	-0.48	0.632	547841	.3327491
piso	0699456	.2485579	-0.28	0.778	5571101	.417219
acue	.1791979	.1777053	1.01	0.313	1690981	.5274938
freqagua	0669088	.0756012	-0.89	0.376	2150845	.081267
poceac	075718	.0948041	-0.80	0.424	2615306	.1100947
elecpub	.1061123	.7307735	0.15	0.885	-1.326178	1.538402
h_fem	.7758081	.3620957	2.14	0.032	.0661135	1.485503
h_primaria	.990177	.3879848	2.55	0.011	.2297407	1.750613
miembros	2267197	.1588681	-1.43	0.154	5380954	.084656
shchild	1.290285	3.758687	0.34	0.731	-6.076606	8.657176
shoccadult	4.83351	1.871365	2.58	0.010	1.165701	8.501318
notsch	-1.683969	3.635571	-0.46	0.643	-8.809557	5.441619
occrate	-5.906016	2.307934	-2.56	0.010	-10.42948	-1.38255
unemprate	.027484	.4989981	0.06	0.956	9505342	1.005502
pobrenbill	.0154049	.0062083	2.48	0.013	.0032369	.0275729
shselfemp	0955832	.3148302	-0.30	0.761	7126391	.5214727
shentrepre~r	5981746	.8495733	-0.70	0.481	-2.263308	1.066958
shpublicsect	0318634	.2573628	-0.12	0.901	5362852	. 4725585
shschatt	-1.140914	2.203443	-0.52	0.605	-5.459583	3.177755
regadm2	0113508	.0805583	-0.14	0.888	1692423	.1465407
regadm3	0007793 026207	.0616041 .0506176	-0.01 -0.52	0.990 0.605	1215212	.1199626 .0730017
regadm4				0.605	1254158	
regadm5	2088584	.112697 .0944314	-1.85	0.064	4297405 2969741	.0120237 .0731901
regadm6	111892 396328	.0862599	-1.18 -4.59	0.236	2969741 5653943	2272617
regadm7	1577293	.061533	-4.59 -2.56	0.000	2783318	0371268
regadm8 regadm9	1210252	.1020305	-2.56 -1.19	0.010	3210012	.0789508
_	1.347509	1.480185	0.91	0.236	3210012	4.248617
cons	1.34/309	1.400103	0.91	U.303	-1.5556	4.24001/

Shapiro-Wilk test for normality:
Residuals e (standardized) V =
Random effects u V = 20.040 p-value = 0.000 8.487 p-value = 0.000

- 88. predict eblupROR, eblup //obtain the EBLUPs
 Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 89. label var eblupROR "EBLUP estimator"
- 90. predict mseROR, mse //level of precision (MSE) Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 91. label var mseROR "MSE EBLUP"

- 92. predict cvROR_FH, cvfh //CV for the direct estimate
 Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.
- 93. label var cvROR_FH "CV (FH Model)"
- 94. predict cvROR_direct, cvdirect //CV for FH estimate
- 95. label var cvROR direct "CV (Direct estimator)"
- 96. label var pobre extremo munid "Direct estimator"
- 97
- 98. save "\$dataout/fh_pobreextremo_aryl.dta", replace file F:\WB\Poverty Map\Fay_Herriot_estimation\dataout/fh_pobreextremo_aryl.dta saved
- 100 asdoc sum pobre_extremo_munid cvROR_direct eblupROR cvROR_FH mseROR, save(\$tables\EB > LUP ExtremePovertyRate.doc) ///
 - > tit \overline{le} (FH Model with aryl estimation Extreme Poverty Rate (2019/20)) fhc(\b) fs(11) > dec(2) label append

Max	Min	Std. Dev.	Mean	Obs	Variable
1 70.25448 1.271657 63.18851 .1962125	0 0 0 0	.1846755 9.495658 .1734651 11.81228 .0188382	.7797755 6.839279 .7758606 12.65587 .014091	210 209 316 315 316	pobr~o_munid cvROR_direct eblupROR cvROR_FH mseROR
Max	Min	Std. Dev.	Mean	Obs	Variable
1	0	.1846755	.7797755	210	pobr~o_munid
Max	Min	Std. Dev.	Mean	Obs	Variable
70.25448	0	9.495658	6.839279	209	cvROR_direct
Max	Min	Std. Dev.	Mean	Obs	Variable
1.271657	0	.1734651	.7758606	316	eblupROR
Max	Min	Std. Dev.	Mean	Obs	Variable
63.18851	0	11.81228	12.65587	315	cvROR_FH
Max	Min	Std. Dev.	Mean	Obs	Variable
.1962125	0	.0188382	.014091	316	mseROR

Click to Open File: F:\WB\Poverty Map\Fay_Herriot_estimation\Results\Tables\EBLUP_Ext > remePovertyRate.doc

101

102 restore

103

104 *b.4.) Extreme Poverty Rate with biascorrection (crude)

105 preserve

106

107 sum pobre_extremo_var_munid, d

(first) pobre_extremo_var_munid

		Smallest	Percentiles	
		0	0	1%
		0	0	5%
210	Obs	0	0	10%
210	Sum of Wgt.	0	1.93e-34	25%
.004487	Mean		.001329	50%
.0127642	Std. Dev.	Largest		
		.0347222	.0040504	75%
.0001629	Variance	.0439159	.0099313	90%
7.426322	Skewness	.1149178	.0152778	95%
65.86925	Kurtosis	.1249896	.0439159	99%

108 fayherriot pobre_extremo_munid $\{vivvars\}$ $\{hhvars\}$ $\{munvars\}$, variance > (pobre_extremo_var_munid) gamma nolog /// > initialvalue(`=r(p50)') biascorrection(crude)

FH R-squared = 0.3184	Transformation of depvar: 10	ogarithm N out of sample Sigma2_u Adj R-squared	= =	204 112 0.0222 0.2815 0.3184
-----------------------	------------------------------	-------------------------------------------------	-----	------------------------------------------

		— Gamma —		
Min	5%	Median	95%	Max
0.1509	0.6041	0.9439	1.0000	1.0000

pobr~o_munid	Coef.	Std. Err.	Z	P> z	[95% Conf.	Interval]
ownviv	1.053991	.3630506	2.90	0.004	.3424247	1.765557
auto	.0958535	.3500069	0.27	0.784	5901474	.7818545
heladera	-1.028671	. 6435872	-1.60	0.110	-2.290079	. 2327369
dormi	.3717022	.2165698	1.72	0.086	0527667	.7961711
banio	0051966	.1519943	-0.03	0.973	3031001	.2927068
lavsec	.3535999	.3949869	0.90	0.371	4205601	1.12776
tvradio	616445	.9588813	-0.64	0.520	-2.495818	1.262928
calentac	.2462034	.1340363	1.84	0.066	0165029	.5089097
nhogviv	.0658501	.3632012	0.18	0.856	6460111	.7777113
techo	0232332	.1644241	-0.14	0.888	3454986	.2990322
pared	1075457	.2246456	-0.48	0.632	547843	.3327515
piso	0699452	.2485591	-0.28	0.778	5571121	.4172218
acue	.1791978	.1777062	1.01	0.313	1690998	. 5274955
freqagua	0669087	.0756016	-0.89	0.376	2150851	.0812678
poceac	0757178	.0948046	-0.80	0.424	2615313	.1100958
elecpub	.1061128	.7307773	0.15	0.885	-1.326184	1.53841
h fem	.7758092	.3620975	2.14	0.032	.0661111	1.485507
h primaria	.9901767	.3879868	2.55	0.011	.2297366	1.750617
_miembros	2267198	.1588689	-1.43	0.154	5380971	.0846575
shchild	1.290289	3.758706	0.34	0.731	-6.076639	8.657216
shoccadult	4.833504	1.871374	2.58	0.010	1.165677	8.50133
notsch	-1.68397	3.635589	-0.46	0.643	-8.809593	5.441654
occrate	-5.906009	2.307945	-2.56	0.010	-10.4295	-1.38252
unemprate	.0274831	.4990005	0.06	0.956	95054	1.005506
pobrenbi11	.0154049	.0062083	2.48	0.013	.0032368	.027573
shselfemp	0955835	.3148318	-0.30	0.761	7126425	.5214755
shentrepre~r	5981735	.8495776	-0.70	0.481	-2.263315	1.066968
shpublicsect	0318636	.2573641	-0.12	0.901	5362879	.4725607
shschatt	-1.140915	2.203454	-0.52	0.605	-5.459605	3.177776
regadm2	0113508	.0805588	-0.14	0.888	1692431	.1465414
regadm3	0007793	.0616045	-0.01	0.990	1215218	.1199632
regadm4	026207	.0506179	-0.52	0.605	1254163	.0730022
regadm5	2088583	.1126976	-1.85	0.064	4297414	.0120249
regadm6	111892	.0944318	-1.18	0.236	296975	.073191
regadm7	3963279	.0862603	-4.59	0.000	565395	2272607
regadm8	1577292	.0615333	-2.56	0.010	2783323	0371261
regadm9	1210251	.102031	-1.19	0.236	3210022	.0789519
cons	1.347509	1.480192	0.91	0.363	-1.553614	4.248632

Residuals e (standardized) V = 20.041 p-value = 0.000 Random effects u V = 8.487 p-value = 0.000

109

110 predict eblupROR, eblup //obtain the EBLUPs

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 111 label var eblupROR "EBLUP estimator"
- 112 predict mseROR, mse //level of precision (MSE)

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 113 label var mseROR "MSE EBLUP"
- 114 predict cvROR FH, cvfh //CV for the direct estimate

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 115 label var cvROR FH "CV (FH Model)"
- 116 predict cvROR_direct, cvdirect //CV for FH estimate

pobre_extremo_munid (y_log) and pobre_extremo_var_munid (Var(y_log)) provided on logar > ithmic scale. Both were back-transformed before calculating the coefficient of varia > tion as follows: y = exp(y_log), and Var(y) = Var(y_log)*y^2

- 117 label var cvROR_direct "CV (Direct estimator)"
- 118 label var pobre_extremo_munid "Direct estimator"
- 119
- 120 save "\$dataout/fh_pobreextremo_biascorr.dta", replace

file F:\WB\Poverty $\overline{\text{Map}}$ \Fay_Herriot_estimation\dataout/fh_pobreextremo_biascorr.dta sav > ed

121

- 122 asdoc sum pobre_extremo_munid cvROR_direct eblupROR cvROR_FH mseROR, save(\$tables\EB
 - > LUP ExtremePovertyRate.doc) ///
 - > tit \overline{le} (FH Model with bias correction (crude) Extreme Poverty Rate (2019/20)) fhc(\b >) fs(11) dec(2) label append

Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid cvROR_direct eblupROR cvROR_FH mseROR	210 210 316 316 316	.7797755 4.42931 2.219355 5.465174 .0700425	.1846755 5.037046 .3637046 3.788172 .1570804	0 0 1 0	35.35387 3.934423 15.80371 2.496194
Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid	210	.7797755	.1846755	0	1
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_direct	210	4.42931	5.037046	0	35.35387
Variable	Obs	Mean	Std. Dev.	Min	Max
eblupROR	316	2.219355	.3637046	1	3.934423
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_FH	316	5.465174	3.788172	0	15.80371

Variable		Obs	Mean	Std. Dev.	Min	Max	
mseROR Click to Open > remePoverty	File:			.1570804 Fay_Herriot_	-	2.496194 \Results\Tabl	es\EBLUP_Ext
23							

123

124 restore

125

126

127

129 *Run acrsin transformed model

130

131 gen pobre extremo asin = asin(sqrt(pobre extremo munid)) (113 missing values generated)

132 replace pobre_extremo_var_munid=0.0000001 if pobre_extremo_var_munid==0 //Correct fo > r 0 variance due to comment below (39 real changes made)

133 gen designeffect = pobre extremo var munid/simple var pobre extremo //Problem: Those with variance 0 will be missing (145 missing values generated)

134 gen effsample = pobre_extremo_var_munid/designeffect //157 missing (145 missing values generated)

135 gen sigma2_e_arcsine = 1/(4*effsample) //157 missing (145 missing values generated)

136

137 preserve

139 sum sigma2 e arcsine, d

sigma2 e arcsine

1% 5% 10%	Percentiles 1 7.35	Smallest 1 1	Oha	170
	9.000001	2.25	Obs	178
25%	20.87912	2.25	Sum of Wgt.	178
50%	49.97516		Mean	98.41128
		Largest	Std. Dev.	131.017
75%	121.1538	576		
90%	256	634.3623	Variance	17165.47
95%	342.5787	744.8682	Skewness	3.141427
99%	744.8682	927.8269	Kurtosis	16.00955

140 fayherriot pobre_extremo_asin \${vivvars} \${headvars} \${hhvars} \${munvars} if sigma2_ > e_arcsine!=., variance(sigma2_e_arcsine) gamma nolog ///
> initialvalue(`=r(p50)')

Estimated sigma2 u is smaller	than 0	$(sigma2_u = -121.73324). s:$	igma2 u	set to 0.
Sigma2 u estimation method:	reml	M in sample	= _	172
Transformation of depvar:	none	N out of sample	=	0
EBLUP and MSE bias correction:	none	Sigma2 u	=	0.0000
		Adj R-squared	=	0.3019
		FH R-squared	=	

Gamma · 95% Min 5% Median Max 0.0000 0.0000 0.0000 0.0000 0.0000

pobre_extr~n	Coef.	Std. Err.	Z	P> z	[95% Conf.	Interval]
ownviv	.8682316	16.07691	0.05	0.957	-30.64193	32.3784
auto	5134935	13.72854	-0.04	0.970	-27.42094	26.39395
heladera	-1.776047	23.43235	-0.08	0.940	-47.70262	44.15052
dormi	2659053	9.533536	-0.03	0.978	-18.95129	18.41948
banio	0898745	5.782361	-0.02	0.988	-11.42309	11.24335
lavsec	.7204334	17.84675	0.04	0.968	-34.25856	35.69942
tvradio	.3517021	30.02811	0.01	0.991	-58.50231	59.20571
calentac	.2221844	5.225236	0.04	0.966	-10.01909	10.46346
nhogviv	6335503	18.13992	-0.03	0.972	-36.18714	34.92004
techo	0434436	5.729162	-0.01	0.994	-11.27239	11.18551
pared	. 6254953	8.482486	0.07	0.941	-15.99987	17.25086
piso	.4621264	8.641874	0.05	0.957	-16.47564	17.39989
acue	.3223814	7.340322	0.04	0.965	-14.06439	14.70915
freqagua	1757354	3.400854	-0.05	0.959	-6.841288	6.489817
poceac	0338051	4.419183	-0.01	0.994	-8.695244	8.627634
elecpub	.5418014	24.06276	0.02	0.982	-46.62035	47.70395
h_fem	1.126955	14.20874	0.08	0.937	-26.72167	28.97558
h_primaria	0250112	13.57236	-0.00	0.999	-26.62635	26.57632
miembros	2040041	7.096833	-0.03	0.977	-14.11354	13.70553
shchild	1.168716	146.9868	0.01	0.994	-286.9202	289.2576
shoccadult	-1.283388	72.58305	-0.02	0.986	-143.5436	140.9768
notsch	.1054047	149.5668	0.00	0.999	-293.0402	293.251
occrate	1.730782	89.37714	0.02	0.985	-173.4452	176.9068
unemprate	0171586	16.91914	-0.00	0.999	-33.17806	33.14374
pobrenbi11	.0180362	.5662678	0.03	0.975	-1.091828	1.127901
shselfemp	.2528913	11.41582	0.02	0.982	-22.1217	22.62749
shentrepre~r	3438782	27.22307	-0.01	0.990	-53.70012	53.01236
shpublicsect	.3508461	10.91065	0.03	0.974	-21.03364	21.73533
shschatt	-1.687044	88.44631	-0.02	0.985	-175.0386	171.6645
regadm2	.0117305	3.543237	0.00	0.997	-6.932887	6.956348
regadm3	0662294	2.969545	-0.02	0.982	-5.886431	5.753972
regadm4	.0829648	2.488666	0.03	0.973	-4.794731	4.960661
regadm5	.0677831	6.793898	0.01	0.992	-13.24801	13.38358
regadm6	2620453	4.004262	-0.07	0.948	-8.110255	7.586164
regadm7	3090975	4.365437	-0.07	0.944	-8.865197	8.247002
regadm8	0646335	2.966876	-0.02	0.983	-5.879604	5.750336
regadm9	1338097	4.43827	-0.03	0.976	-8.83266	8.56504
_cons	2.192697	62.17827	0.04	0.972	-119.6745	124.0599

4.872 p-value = **0.000** p-value = .

142 predict eblupROR, eblup //obtain the EBLUPs
Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 143 label var eblupROR "EBLUP estimator"

 $144\ \text{predict}$ mseROR, mse //level of precision (MSE) Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

145 label var mseROR "MSE EBLUP"

146 predict cvROR FH, cvfh //CV for the direct estimate Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

- 147 label var cvROR_FH "CV (FH Model)"
- 148 predict cvROR direct, cvdirect //CV for FH estimate
- 149 label var cvROR direct "CV (Direct estimator)"
- 150 label var pobre extremo munid "Direct estimator"
- 152 save "\$dataout/fh pobreextremo arcsin.dta", replace file F:\WB\Poverty Map\Fay_Herriot_estimation\dataout/fh_pobreextremo_arcsin.dta saved
- 154 asdoc sum pobre_extremo_munid cvROR_direct eblupROR cvROR_FH mseROR, save(\$tables\EB > LUP ExtremePovertyRate.doc) ///
 - > tit $\overline{\text{le}}$ (FH Model with acrsin transformation) Extreme Poverty Rate (2019/20)) fhc(\b) > fs(11) dec(2) label append

Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid cvROR_direct eblupROR cvROR_FH mseROR	210 178 316 316 316	.7797755 794.5888 1.003594 333.4674 12.80951	.1846755 457.1284 .1614111 147.7736 15.03188	0 112.6675 .6010073 153.4435 2.182432	2418.009 1.449213 1096.431 182.2985
Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid	210	.7797755	.1846755	0	1
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_direct	178	794.5888	457.1284	112.6675	2418.009
Variable	Obs	Mean	Std. Dev.	Min	Max
eblupROR	316	1.003594	.1614111	.6010073	1.449213
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_FH	316	333.4674	147.7736	153.4435	1096.431
Variable	Obs	Mean	Std. Dev.	Min	Max
mseROR	316	12.80951	15.03188	2.182432	182.2985

Click to Open File: F:\WB\Poverty Map\Fay Herriot estimation\Results\Tables\EBLUP Ext > remePovertyRate.doc

156 restore

157 158

161 *Run Log-Transformed version of FH Model (predict for all out-of-sample municipaliti

162 163

164 *b) Extreme poverty rate

165 generate log_pobre_extremo = log(pobre_extremo_munid) //126 missing values generated
 (114 missing values generated)

166 generate directlogvariance = pobre_extremo_var_munid/(pobre_extremo_munid*pobre_extr > emo_munid) //126 missing values generated (114 missing values generated)

167 168 preserve

169 sum directlogvariance, d

directlogvariance

209 209	Obs Sum of Wgt.	Smallest 3.81e-36 4.64e-36 1.88e-35 3.53e-35	Percentiles 1.88e-35 1.69e-34 1.20e-33 1.00e-07	1% 5% 10% 25%
.0136512 .0481957	Mean Std. Dev.	Largest	.0022694	50%
		.1477672	.0089702	75%
.0023228	Variance	.2666667	.022	90%
7.009487	Skewness	.3176685	.0331765	95%
59.70495	Kurtosis	.4935692	.2666667	99%

170 fayherriot log pobre extremo \${vivvars} \${headvars} \${hhvars} \${munvars}, variance(d > irectlogvariance) gamma nolog logarithm ///

FH R-squared

0.2655

> initialvalue(`=r(p50)') biascorrection(crude)

203 Sigma2_u estimation method: N in sample reml Transformation of depvar: logarithm N out of sample = 113 EBLUP and MSE bias correction: crude 0.0390 Sigma2 u = Adj R-squared = 0.2274

- Gamma -Min 5% Median 95% Max 0.5633 1.0000 0.0732 0.9456 1.0000

log_pobre_~o	Coef.	Std. Err.	Z	P> z	[95% Conf.	Interval]
ownviv	1.367542	.4854	2.82	0.005	.4161755	2.318908
auto	.080075	.4668798	0.17	0.864	8349927	.9951426
heladera	9447924	.8725725	-1.08	0.279	-2.655003	.7654184
dormi	.176712	.2974742	0.59	0.552	4063267	.7597507
banio	1019344	.2040217	-0.50	0.617	5018096	.2979407
lavsec	.5932733	.5393974	1.10	0.271	4639262	1.650473
tvradio	-2.044387	1.293369	-1.58	0.114	-4.579343	.490569
calentac	.2637868	.1812251	1.46	0.146	0914079	.6189816
nhogviv	.0531236	.4855092	0.11	0.913	8984568	1.004704
techo	0642102	.2208049	-0.29	0.771	4969799	.3685595
pared	1142076	.3046185	-0.37	0.708	711249	. 4828337
piso	.0459687	.3345027	0.14	0.891	6096445	.7015819
acue	.1790291	.2411044	0.74	0.458	2935269	. 651585
freqagua	0741831	.101273	-0.73	0.464	2726746	.1243083
poceac	0719464	.1270888	-0.57	0.571	3210359	.1771431
elecpub	.4543606	.9791277	0.46	0.643	-1.464694	2.373416
h_fem	1.293747	.4874282	2.65	0.008	.3384055	2.249089
h_primaria	.9006902	.5288088	1.70	0.089	1357561	1.937136
_miembros	2554912	.2159005	-1.18	0.237	6786484	.1676659
shchild	2132692	5.14851	-0.04	0.967	-10.30416	9.877625
shoccadult	5.69173	2.52789	2.25	0.024	.7371559	10.6463
notsch	-1.295348	4.962532	-0.26	0.794	-11.02173	8.431036
occrate	-7.177254	3.114915	-2.30	0.021	-13.28237	-1.072134
unemprate	2344254	.668324	-0.35	0.726	-1.544316	1.075466
pobrenbi11	.0181134	.0083174	2.18	0.029	.0018117	.0344152
shselfemp	2525867	.4215824	-0.60	0.549	-1.078873	. 5736996

shentrepre~r shpublicsect shschatt regadm2 regadm3 regadm4 regadm5 regadm6 regadm7 regadm8	6035426 039438 8826314 0327671 0081201 0082928 2404855 2139775 5491465 2064485 140021	1.13453 .3454055 2.989872 .1083359 .082376 .0673988 .1496823 .1305959 .1172147 .0820112 .1354077	-0.53 -0.11 -0.30 -0.30 -0.10 -0.12 -1.61 -1.64 -4.68 -2.52 -1.03	0.595 0.909 0.768 0.762 0.921 0.902 0.108 0.101 0.000 0.012	-2.82718 7164204 -6.742674 2451016 169574 1403921 5338573 4699408 778883 3671874 4054152	1.620094 .6375443 4.977411 .1795673 .1533339 .1238065 .0528863 .0419859 3194099 0457096 .1253732
_cons	1.525867	1.988617	0.77	0.443	-2.371751	5.423485

66.789 p-value = 0.000 12.236 p-value = 0.000 Residuals e (standardized) V =Random effects u V =

172 predict eblupROR, eblup //obtain the EBLUPs

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

173 predict mseROR, mse //level of precision (MSE)

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

174 predict cvROR FH, cvfh //CV for FH estimate

Some of the selected observations are not in the estimation sample. To these, out-of-s > ample formulas are applied.

175 predict cvROR_direct, cvdirect //CV for direct estimate

 $\label{log_pobre_extremo} \begin{tabular}{ll} log_pobre_extremo & (y_log) & and directlog variance & (Var(y_log)) & provided on logarithmic s > cale. Both were back-transformed before calculating the coefficient of variation as $$ (v_log) & (v_$ > follows: $y = exp(y_log)$, and $Var(y) = Var(y_log)*y^2$

176

177 label var eblupROR "EBLUP estimator"

178 label var mseROR "MSE EBLUP"

179 label var cvROR FH "CV (FH Model)"

180 label var cvROR direct "CV (Direct estimator)"

181 label var pobre_extremo_munid "Direct estimator"

183 save "\$dataout/fh_pobreextremo_log.dta", replace

file F:\WB\Poverty Map\Fay Herriot estimation\dataout/fh pobreextremo log.dta saved

185 asdoc sum pobre extremo munid cvROR direct eblupROR cvROR FH mseROR, save (\$tables\EB

> LUP_ExtremePovertyRate.doc) ///

> title(FH Log-Transformed Model - Extreme Poverty Rate (2019/20)) fhc(\b) fs(11) dec(

> 1) label append

Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o munid cvROR direct eblupROR cvROR FH mseROR	210 209 316 316 316	.7797755 6.845748 .7925659 15.14319 .0155554	.1846755 9.490986 .1620012 14.84301 .0287068	0 1.95e-16 .2414605 1.95e-16 3.01e-36	70.25448 1.262755 62.44699 .3960795
Variable	Obs	Mean	Std. Dev.	Min	Max
pobr~o_munid	210	.7797755	.1846755	0	1

Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_direct	209	6.845748	9.490986	1.95e-16	70.25448
Variable	Obs	Mean	Std. Dev.	Min	Max
eblupROR	316	.7925659	.1620012	.2414605	1.262755
Variable	Obs	Mean	Std. Dev.	Min	Max
cvROR_FH	316	15.14319	14.84301	1.95e-16	62.44699
Variable	Obs	Mean	Std. Dev.	Min	Max
mseROR	316	.0155554	.0287068	3.01e-36	.3960795

Click to Open File: F:\WB\Poverty Map\Fay Herriot estimation\Results\Tables\EBLUP Ext > remePovertyRate.doc

```
186
187 restore
188
189
190
191
192
194 *B) Income of extreme poor
196
197
198
199 *a) Income
200 preserve
202 sum ipcf_var_munid, d
```

(first) ipcf var munid

			_	
	Percentiles	Smallest		
1%	0	0		
5%	0	0		
10%	6.62e-24	0	Obs	210
25%	6.86e+08	0	Sum of Wgt.	210
50%	2.41e+10		Mean	1.01e+11
		Largest	Std. Dev.	2.18e+11
75%	8.80e+10	1.09e+12		
90%	2.63e+11	1.18e+12	Variance	4.76e+22
95%	5.71e+11	1.24e+12	Skewness	3.557768
99%	1.18e+12	1.35e+12	Kurtosis	16.59108

203 fayherriot ipcf_munid ${\text{winvars}}$ {headvars} {hhvars} {munvars}, variance(ipcf_var > _munid) gamma nolog initialvalue(`=r(p50)')

initial values not feasible r(1400);

end of do-file

<u>r(1400);</u>

204 log close

name:

log: F:\WB\Poverty Map\Fay_Herriot_estimation\Results\Tables\extreme_poverty_1

> og.smcl

log type: smcl

closed on: 14 Feb 2021, 09:02:00