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name: <unnamed>

log: C:\Users\adema\Dropbox\Projects_own\ERROR_replication\log_25.log

log type: text

opened on: 4 Jun 2024, 21:56:28

. *I ordered the regressors on t statistic. The benjamini Hochberg method rejects when > the ith p-value in rank (starting from smallest p-value) is lower than i*0.05/N, where N > is the number of hypotheses to test

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xtreg zposaff activity_11E activity_6E activity_8E activity_18E activity_1E ac
> tivity_10E activity_24E activity_25E activity_9E activity_15E activity_4E act
> ivity_17E activity_14E activity_12E activity_22E activity_16E activity_7E activi
> ty_23E activity_3E activity_13E activity_5E activity_21E activity_2E activity_19E activ
> ity_20E , fe
Fixed-effects (within) regression
                                         Number of obs
                                                              2,795
Group variable: id
                                         Number of groups =
                                                              604
R-squared:
                                         Obs per group:
    Within = 0.1392
                                                     min =
                                                                 1
    Between = 0.0721
                                                     avg =
                                                                4.6
    Overall = 0.0938
                                                    max =
                                                                5
                                         F(25,2166)
                                                     =
                                                             14.01
corr(u_i, Xb) = 0.0427
                                         Prob > F
                                                             0.0000
______
    zposaff | Coefficient Std. err.
                                        P>|t|
                                                [95% conf. interval]
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activity 11E | -.0028682 .0424219 -0.07 0.946 -.0860601
                                                           .0803237
activity_6E | .0059284 .0432975 0.14 0.891 -.0789805 activity_8E | -.0284077 .0522646 -0.54 0.587 -.1309018
                                                          .0908373
                                                -.1309018 .0740864
activity_18E | .0312307
                        .048219
                                 0.65 0.517 -.0633297
                                                           .1257911
                                                          .2415462
activity_1E | .0644427 .0903101
                                 0.71 0.476
                                                -.1126607
activity_10E | .107059 .1262581 0.85 0.397 -.1405408 .3546588 activity_24E | -.118815 .1250733 -0.95 0.342 -.3640913 .1264613
                                                -.3640913 .1264613
activity_25E | .0541849 .0531148
                                 1.02 0.308
                                                -.0499764 .1583462
activity_9E |
              .1096412
                                  1.11 0.266
                                                -.0837015
                                                            .302984
                       .0985909
activity_15E | -.0484102
                      .0409233
                                 -1.18 0.237
                                                -.1286632
                                                          .0318427
activity_4E | .0697021
                      .0532971
                                 1.31 0.191 -.0348166 .1742209
                       .0569442
activity_17E |
             -.0831891
                                -1.46 0.144
                                                -.1948601
                                                          .0284819
activity_14E | -.1660266
                      .0827889
                                 -2.01 0.045
                                                -.3283805 -.0036727
activity_12E | .1453435
                                  2.37 0.018
                       .0612772
                                                .0251752 .2655118
activity_22E |
              . 225055
                      .0882163
                                 2.55 0.011
                                                 .0520575
                                                          . 3980525
activity_16E | -.1529218
                      .0512196 -2.99 0.003
                                                -.2533665
                                                          -.052477
                                                          .2074469
activity_7E |
             .130559
                      .0392073
                                 3.33 0.001
                                                 .053671
activity_23E | .2923236 .0866137
                                 3.38 0.001
                                                 .1224691
                                                           .4621782
activity_3E | -.2260305
                      .0664486
                                  -3.40 0.001
                                                -.3563402 -.0957208
activity_13E | .2075181 .0567703
                                 3.66 0.000
                                                .0961881
                                                          .318848
                                                -.3830272 -.187166
activity_5E | -.2850966 .0499376
                                -5.71 0.000
                      .0698313
activity_21E | -.3438801
                                -4.92 0.000
                                                -.4808234
                                                          -.2069368
activity_2E | -.2636997
                                 -5.21 0.000
                                              -.3629258 -.1644735
                      .0505982
                                                .2151172
                                                          .4502506
activity_19E | .3326839
                       .0599506
                                 5.55 0.000
activity_20E | .4613417
                       .0670665
                                                 .3298202
                                 6.88 0.000
                                                           .5928632
                                -0.04 0.967
     _cons | -.0012622
                        .0303765
                                                -.0608324
                                                            .058308
    sigma_u | .77873264
    sigma_e | .63318961
      rho | .60199767 (fraction of variance due to u_i)
F test that all u_i=0: F(603, 2166) = 6.68
                                                   Prob > F = 0.0000
     log close
     name: <unnamed>
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