STaTa
Statistics/Data analysis

_____

```
     name:  <unnamed>
      log:  C:\Users\jscanlo2\Downloads\HW2_jscanlo.smcl
 log type:  smcl
opened on:  9 Apr 2021, 16:03:54
```

```
1 .
2 . use "psu_data.dta", clear

3 .
4 . drop psu475t1 m475psut1

5 .
6 . keep if qqt1 == 1
  (366,723 observations deleted)

7 . keep if psu475 <= 46 & psu475 >=-46
  (66,322 observations deleted)

8 .
9 . gen m2 = m475psu^2

10. gen m3 = m475psu^3

11. gen m_over = m475t1*m475psu

12. gen m_over2 = m475t1*m2

13. gen m_over3 = m475t1*m3

14.
15.
16. ** Panel A **
17. reg enrolt1 m475t1 psu475 m475psu m_over, robust
  note: m_over omitted because of collinearity
```

```
Linear regression                    Number of obs   =     42,120
                                     F(3, 42116)     =    2234.84
                                     Prob > F        =     0.0000
                                     R-squared       =     0.1367
                                     Root MSE        =     .41524
```

enrolt1	Coef.	Robust Std. Err.	t	P>|t|	[95% Conf. Interval]	
m475t1	.1989032	.007992	24.89	0.000	.1832387	.2145676
psu475	.0013164	.0001661	7.92	0.000	.0009908	.001642
m475psu	.0027569	.0003022	9.12	0.000	.0021647	.0033492
m_over	0	(omitted)				
_cons	.1441842	.0046283	31.15	0.000	.1351126	.1532559

```
18.
19.
20.
21. ** Panel C **
22. reg everelig1 m475t1 psu475 m475psu m_over, robust
  note: m_over omitted because of collinearity
```

```
Linear regression                    Number of obs   =     42,120
                                     F(1, 42116)     =         .
                                     Prob > F        =         .
                                     R-squared       =     0.8458
                                     Root MSE        =     .19553
```

everelig1	Coef.	Robust Std. Err.	t	P>|t|	[95% Conf. Interval]	
m475t1	.8776565	.0041936	209.29	0.000	.869437	.885876
psu475	.0016461	.0001447	11.38	0.000	.0013625	.0019297
m475psu	-.0016461	.0001447	-11.38	0.000	-.0019297	-.0013625
m_over	0	(omitted)				
_cons	.1223435	.0041936	29.17	0.000	.114124	.130563

```
23.
24.
25. ** Panel B **
26. ivreg everenroll1 (everelig1 = m475t1) psu475 m475psu m_over, robust
```

```
Instrumental variables (2SLS) regression        Number of obs   =      42,120
                                                 F(3, 42116)     =     1957.32
                                                 Prob > F        =      0.0000
                                                 R-squared       =      0.1461
                                                 Root MSE        =      .44938
```

everenroll1	Coef.	Robust Std. Err.	t	P>|t|	[95% Conf. Interval]	
everelig1	.1824208	.0100152	18.21	0.000	.1627908	.2020508
psu475	.0021276	.0002189	9.72	0.000	.0016986	.0025566
m475psu	.002397	.0003263	7.35	0.000	.0017574	.0030365
m_over	0	(omitted)				
_cons	.2568253	.0065852	39.00	0.000	.2439182	.2697325

```
Instrumented:  everelig1
Instruments:   psu475 m475psu m_over m475t1
```

```
27.
28. log close
       name:  <unnamed>
        log:  C:\Users\jscanlo2\Downloads\HW2_jscanlo.smcl
   log type:  smcl
  closed on:   9 Apr 2021, 16:03:55
```