```
1 . do "M:\Master\Methods Econometrics I\Do-file CA3a.do"
```

```
2 . * Computer Assignment 3a
```

3 . * I (a)

4 . use "C:\Users\u1266283\Downloads\ca3a_2017(1).dta"

5.

```
6 . * II (a, b & c)
```

7 . sum age

age	541	22.67837	.7201298	21	26
Variable	Obs	Mean	Std. Dev.	Min	Max

8 . histogram grade_ectrics2
 (bin=23, start=1.631716, width=.35514279)

9 . sum grade_ectrics2 if grade_ectrics1~=.&grade_ectrics2~=.

grade ectr~2	547	5.410306	1.277653	1.631716	9.8
Variable	Obs	Mean	Std. Dev.	Min	Max

10 .

11 . * III

12 . * (a)

13 . graph twoway (scatter grade_ectrics2 grade_ectrics1) if grade_ectrics1>4&grade_ectrics1<7

14 . graph twoway (scatter grade_ectrics2 grade_ectrics1) (lfit grade_ectrics2 grade_ectrics1 if g
> rade_ectrics1>4&grade_ectrics1<7</pre>

15 .

16 . sysdir set PLUS "C:\Users\u1266283"

17 . sysdir set PERSONAL "C:\Users\u1266283"

18 . ssc install cmogram

checking **cmogram** consistency and verifying not already installed... all files already exist and are up to date.

19 .

20 . cmogram grade_ectrics2 grade_ectrics1, scatter lfit line(5.49) cutpoint(5.49)

Plotting mean of grade_ectrics2, conditional on grade_ectrics1.

```
n = 547
```

```
Bin \#1: [3.303360462188721,3.446239535013835] (n = 0) (mean = .)
Bin \#2: (3.446239535013835, 3.589118607838949] (n = 1) (mean = 4.701108455657959)
Bin \#3: (3.589118607838949,3.731997680664063] (n = 2) (mean = 3.594998240470886)
Bin \#4: (3.731997680664063,3.874876753489177] (n = 4) (mean = 4.202601790428162)
Bin \#5: (3.874876753489177,4.017755826314291] (n = 2) (mean = 6.463948965072632)
Bin \#6: (4.017755826314291, 4.160634899139405] (n = 3) (mean = 5.509772459665935)
Bin \#7: (4.160634899139405,4.303513971964518] (n = 7) (mean = 5.213524273463658)
Bin \#8: (4.303513971964518, 4.446393044789632] (n = 7) (mean = 5.439592906406948)
Bin #9: (4.446393044789632, 4.589272117614746] (n = 20) (mean = 4.628305351734161)
Bin \#10: (4.589272117614746, 4.732151190439859] (n = 22) (mean = 4.839850100603971)
Bin #11: (4.732151190439859, 4.875030263264973] (n = 17) (mean = 5.113263775320614)
Bin \#12: (4.875030263264973,5.017909336090087] (n = 32) (mean = 5.452022477984428)
Bin \#13: (5.017909336090087, 5.160788408915201] (n = 25) (mean = 5.556419038772583)
Bin #14: (5.160788408915201,5.303667481740315] (n = 39) (mean = 5.476571810551179)
Bin \#15: (5.303667481740315, 5.44654655456543] (n = 58) (mean = 5.607839041742786)
Bin \#1: [5.49, 5.707277681687299] (n = 54) (mean = 5.301325334442987)
Bin \#2: (5.707277681687299, 5.924555363374598] (n = 38) (mean = 5.011795181977122)
Bin \#3: (5.924555363374598,6.141833045061897] (n = 54) (mean = 5.246747396610402)
Bin #4: (6.141833045061897,6.359110726749196] (n = 44) (mean = 5.618155100128868)
Bin \#5: (6.359110726749196, 6.576388408436495] (n = 40) (mean = 5.266262167692185)
Bin \#6: (6.576388408436495, 6.793666090123794] (n = 12) (mean = 5.665901601314545)
Bin \#7: (6.793666090123794,7.010943771811093] (n = 21) (mean = 5.76173126129877)
Bin \#8: (7.010943771811093, 7.228221453498392] (n = 18) (mean = 6.144279638926188)
Bin #9: (7.228221453498392, 7.445499135185691] (n = 10) (mean = 6.58453803062439)
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Bin #10: (7.445499135185691,7.66277681687299] (n = 3) (mean = 6.928637981414795)
Bin #11: (7.66277681687299,7.880054498560289] (n = 5) (mean = 5.705449676513672)
Bin #12: (7.880054498560289,8.097332180247589] (n = 3) (mean = 6.018300533294678)
Bin #13: (8.097332180247589,8.314609861934889] (n = 2) (mean = 5.297590255737305)
Bin #14: (8.314609861934889,8.531887543622188] (n = 1) (mean = 6.76594352722168)
Bin #15: (8.531887543622188,8.749165225309488] (n = 1) (mean = 6.873388767242432)
Bin #16: (8.749165225309488,8.966442906996788] (n = 0) (mean = .)
Bin #17: (8.966442906996788,9.183720588684082] (n = 1) (mean = 7.213979721069336)

21 .

22 . reg grade_ectrics2 grade_ectrics1 if grade_ectrics1<5.5</pre>

Source	SS	df	MS	Number of	obs	=	240
				F(1, 238)		=	8.42
Model	13.7629648	1 1	13.7629648	Prob > F		=	0.0041
Residual	389.10437	238	1.63489231	R-squared		=	0.0342
				Adj R-squ	ared	=	0.0301
Total	402.867334	239	1.68563738	Root MSE		=	1.2786
grade_ectrics2	Coef.	Std. Err	. t	P> t		Conf	Interval
grade_ectifcs2	coer.	Stu. EII	•	F / C	[3 3 %	COIII.	
grade_ectrics1 _cons	.5521149 2.591561	.1902909 .9447063	2.90 2.74		.1772 .7305		.9269846 4.452615

23 . display 2.591561 + 5.5*.5521149

5.6281929

24 . reg grade_ectrics2 grade_ectrics1 if grade_ectrics1>=5.5

Source	SS	df	MS	Number of ob	s = =	307
Model Residual	30.6664982 454.425515		30.6664982 1.48991972	F(1, 305) Prob > F R-squared	= =	20.58 0.0000 0.0632
Total	485.092013	306	1.58526802	Adj R-square Root MSE	d = =	0.0601 1.2206
grade_ectrics2	Coef.	Std. Err	. t	P> t [95	% Conf.	Interval]
grade_ectrics1	0 005544	.1084262 .6876465			85511 22479	.7052674 3.728743

25 . display 2.375611 + 5.5*.4919093

5.0811122

26 . display (5.6281929-5.0811122)/5.6281929 .09720362

27 .

28 . * (b)

29 . gen treatment=(grade_ectrics1<5.5)</pre>

- 30 . graph bar age if grade_ectrics1>=4.5&grade_ectrics1<=7, by(treatment)
- 31 . cmogram white grade_ectrics1 if grade_ectrics1>=4.5&grade_ectrics1<=7, scatter lfit line(5.49)
 Plotting mean of white, conditional on grade_ectrics1.

n = 463

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  Bin #1: [4.51233720779419,4.579066446849279] (n = 9) (mean = .555555555555555556)
  Bin \#2: (4.579066446849279, 4.645795685904368] (n = 10) (mean = .8)
  Bin \#5: (4.779254164014544, 4.845983403069632] (n = 17) (mean = .5882352941176471)
  Bin \#7: (4.912712642124721,4.97944188117981] (n = 13) (mean = .6153846153846154)
  Bin \#8: (4.97944188117981, 5.046171120234898] (n = 8) (mean = .375)
  Bin \#9: (5.046171120234898, 5.112900359289986] (n = 12) (mean = .75)
  Bin \#10: (5.112900359289986,5.179629598345074] (n = 25) (mean = .64)
  Bin #11: (5.179629598345074,5.246358837400162] (n = 11) (mean = .727272727272727273)
  Bin \#12: (5.246358837400162,5.313088076455251] (n = 15) (mean = .9333333333333333333) Bin \#13: (5.313088076455251,5.379817315510339] (n = 17) (mean = .6470588235294118)
  Bin \#14: (5.379817315510339, 5.44654655456543] (n = 41) (mean = .7317073170731707)
  Bin #1: [5.49, 5.58175871372223] (n = 38) (mean = .5526315789473685)
  Bin #2: (5.58175871372223,5.67351742744446] (n = 15) (mean = .66666666666666666)
  Bin #3: (5.67351742744446, 5.765276141166689) (n = 14) (mean = .5714285714285714)
  Bin \#5: (5.857034854888918, 5.948793568611148] (n = 13) (mean = .7692307692307693)
  Bin \#6: (5.948793568611148, 6.040552282333377] (n = 40) (mean = .55)
  Bin \#7: (6.040552282333377, 6.132310996055606] (n = 14) (mean = .7857142857142857)
  Bin \#8: (6.132310996055606, 6.224069709777836] (n = 13) (mean = <math>.7692307692307693)
  Bin \#9: (6.224069709777836,6.315828423500065] (n = 17) (mean = .5294117647058824) Bin \#10: (6.315828423500065,6.407587137222294] (n = 14) (mean = .5)
  Bin #11: (6.407587137222294, 6.499345850944524] (n = 32) (mean = .625)
  Bin #12: (6.499345850944524, 6.591104564666753] (n = 8) (mean = .625)
  Bin \#13: (6.591104564666753,6.682863278388982] (n = 3) (mean = 1)
  Bin #14: (6.682863278388982, 6.774621992111212] (n = 8) (mean = .75)
  Bin \#15: (6.774621992111212,6.866380705833441] (n = 10) (mean = .8)
  32 . cmogram age grade_ectrics1 if grade_ectrics1>=4.5&grade_ectrics1<=7, scatter lfit line(5.49)
  Plotting mean of age, conditional on grade_ectrics1.
  n = 462
  Bin \#1: [4.51233720779419,4.579066446849279] (n = 9) (mean = 22.555555555555556)
  Bin \#2: (4.579066446849279, 4.645795685904368] (n = 10) (mean = 23)
  Bin \#4: (4.712524924959456, 4.779254164014544] (n = 6) (mean = 22.6666666666667)
  Bin \#5: (4.779254164014544, 4.845983403069632] (n = 17) (mean = 22.94117647058824)
  Bin \#7: (4.912712642124721, 4.97944188117981] (n = 13) (mean = 23.07692307692308)
  Bin \#8: (4.97944188117981,5.046171120234898] (n = 8) (mean = 23.125)
  Bin \#9: (5.046171120234898,5.112900359289986] (n = 12) (mean = 22.6666666666667)
  Bin #10: (5.112900359289986, 5.179629598345074] (n = 25) (mean = 22.56)
  Bin \#11: (5.179629598345074,5.246358837400162] (n = 11) (mean = 23)
  Bin \#12: (5.246358837400162, 5.313088076455251] (n = 15) (mean = 22.6) Bin \#13: (5.313088076455251, 5.379817315510339] (n = 17) (mean = 23)
  Bin #14: (5.379817315510339, 5.44654655456543] (n = 41) (mean = 22.58536585365854)
  Bin \#1: [5.49,5.58175871372223] (n = 38) (mean = 22.71052631578947)
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Bin #2: (5.58175871372223,5.67351742744446] (n = 15) (mean = 22.8) Bin #3: (5.67351742744446,5.765276141166689] (n = 14) (mean = 23)

Bin #7: (6.040552282333377, 6.132310996055606] (n = 14) (mean = 22.5)

Bin #14: (6.682863278388982, 6.774621992111212] (n = 8) (mean = 22.5) Bin #15: (6.774621992111212, 6.866380705833441] (n = 10) (mean = 23)

Bin #11: (6.407587137222294, 6.499345850944524] (n = 32) (mean = 22.625) Bin #12: (6.499345850944524, 6.591104564666753] (n = 8) (mean = 22.375)

Bin #4: (5.765276141166689, 5.857034854888918] (n = 9) (mean = 22.5555555555555556) Bin #5: (5.857034854888918, 5.948793568611148] (n = 13) (mean = 22.53846153846154) Bin #6: (5.948793568611148, 6.040552282333377] (n = 39) (mean = 22.46153846153846)

Bin #8: (6.132310996055606, 6.224069709777836] (n = 13) (mean = 22.69230769230769) Bin #9: (6.224069709777836, 6.315828423500065] (n = 17) (mean = 22.88235294117647) Bin #10: (6.315828423500065, 6.407587137222294] (n = 14) (mean = 22.71428571428572)

Bin #13: (6.591104564666753,6.682863278388982] (n = 3) (mean = 22.333333333333333)

Bin #16: (6.866380705833441,6.958139419555664] (n = 11) (mean = 22.3636363636363636)

33 . 34 . * (c)

35 . reg grade_ectrics2 treatment grade_ectrics1 if grade_ectrics1>=4.5&grade_ectrics1<=7

Source	SS	df	MS	Number of ob	s =	468
Model Residual	14.9419557 719.46643	-	7.47097786 1.54723963	F(2, 465) Prob > F R-squared Adj R-square	= = =	4.83 0.0084 0.0203 0.0161
Total	734.408386	467	1.57260896	Root MSE	=	1.2439
grade_ectrics2	Coef.	Std. Err	. t	P> t [95	% Conf.	Interval]
treatment grade_ectrics1 _cons	.5338346 .501468 2.285306	.2026563 .1615665 .9901721	2.63 3.10 2.31	0.002 .18	55991 39772 95402	.93207 .8189588 4.231072

36 . margins, eydx(treatment)

Average marginal effects Number of obs = 468

Model VCE : OLS

Expression : Linear prediction, predict()
ey/dx w.r.t. : treatment

	I					
	ey/dx	Std. Err.	t	P> t	[95% Conf.	<pre>Interval]</pre>
treatment	.0997596	.0379475	2.63	0.009	.0251897	.1743294

37 . 38 . * (d)

39 . reg grade_ectrics2 treatment grade_ectrics1 age gender sped if grade_ectrics1>=4.5&grade_ectr

Source	SS	df	MS	Number		=	437
Model Residual	15.3870193 691.67331		3.07740386 1.60481046	F(5, 431) Prob > F R-squared Adj R-squared Root MSE		= = =	1.92 0.0902 0.0218
Total	707.060329	436	1.621698			=	0.0104 1.2668
grade_ectrics2	Coef.	Std. Err.	. t	P> t	[95%	Conf.	Interval]
treatment grade_ectrics1 age gender sped _cons	.496477 .4887964 .0316026 .0733211 .1477029 1.614782	.2133675 .1704715 .083573 .1237246 .2464363 2.223335	2.33 2.87 0.38 0.59 0.60 0.73	0.020 0.004 0.706 0.554 0.549	.0771 .1537 1326 1698 3366 -2.755	7374 6588 3576 6635	.9158473 .8238554 .195864 .3164998 .6320693 5.984711

40 . reg grade_ectrics2 treatment grade_ectrics1 if age~=.&gender~=.&grade_ectrics1>=4.5&grade_ect

	Source	SS	df	MS	Number of obs	=	462
_					F(2, 459)	=	4.71
	Model	14.6279096	2	7.31395479	Prob > F	=	0.0095
	Residual	713.307636	459	1.55404714	R-squared	=	0.0201
_					Adj R-squared	=	0.0158
	Total	727.935546	461	1.57903589	Root MSE	=	1.2466

grade_ectrics2	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
treatment grade_ectrics1 _cons	.5350275	.2045928	2.62	0.009	.1329727	.9370822
	.4992402	.1629908	3.06	0.002	.1789396	.8195408
	2.303326	.9991973	2.31	0.022	.3397574	4.266894

41 . 42 . * (e) 43 . reg grade_ectrics2 treatment age gender sped if grade_ectrics1>=4.5&grade_ectrics1<=7

Source	SS	df	MS		Number of obs F(4, 432) Prob > F R-squared Adj R-squared Root MSE		437		
Model Residual	2.19303472 704.867295	4 432	.548258679 1.63163726	Prob R-sc			Prob > F R-squared		0.34 0.8537 0.0031
Total	707.060329	436	1.621698	_			-0.0061 1.2774		
grade_ectr~2	Coef.	Std. Err.	t	P> t	[95%	Conf.	Interval]		
treatment age gender sped _cons	0020276 .0131487 .1193672 .1206229 4.996597	.12472 .0840184 .1236991 .248305 1.900404	0.16 0.96 0.49	0.987 0.876 0.335 0.627 0.009	2471 151 1237 3674 1.26	987 598 133	.2431058 .1782844 .3624942 .608659 8.731785		

end of do-file

^{45 .}