exercises week10

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Question 2

Part a

In the code below, I created both an ordered multinomial logit model (mod_1) and probit model (mod_2). See the stargazer table below for the estimates for both these models. For the dependent variable, partyid3, 1 = Independent, 2 = Democrat, and 3 = Republican. The reference category is Independent.

% Table created by stargazer v.5.2.2 by Marek Hlavac, Harvard University. E-mail: hlavac at fas.harvard.edu % Date and time: Tue, Apr 13, 2021 - 22:45:44

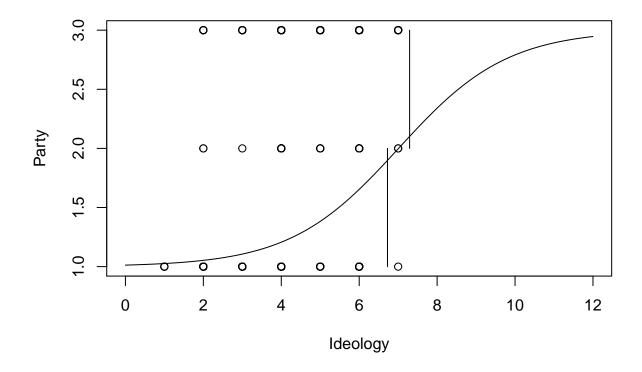
In the code below, I create a graphical representation of the multinomial logit model. The plot is based on figure 6.4 from the text book, where the curves show the expected responses for party identification based off of ideology. The data points do not seem to follow the curve very well, suggesting that the model might not be the best fit.

```
# graphs of both models. Make these like the ones in 6.4 of the textbook. Had to # create the inverse logit function. Maybe I could have gotten this from the arm # lib? Not sure
```

Table 1

rdered ogistic (1) -0.007 0.006) 343*** 0.125) 196** 0.094) 724*** 0.075)	ordered probit (2) -0.004 (0.004) 0.195*** (0.073) 0.118** (0.056) 0.429*** (0.043)
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-0.007 0.006) 343*** 0.125) 196** 0.094) 724***	-0.004 (0.004) 0.195*** (0.073) 0.118** (0.056) 0.429*** (0.043)
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0.094) 724*** 0.075)	(0.056) 0.429*** (0.043)
0.075)	(0.043)
4 0054	
1.325*).725)	-0.820° (0.431)
-0.061 0.711)	-0.020 (0.427)
0.473 0.761)	0.281 (0.455)
	0.286 (0.381)
	559
(0.473 0.761) 0.497 0.633)

```
invlogit <- function(Xb) {</pre>
  1/(1+\exp(-Xb))
# taken pretty much directly from the book
expected <- function (x, c1.5, c2.5, sigma){
 p1.5 \leftarrow invlogit ((x-c1.5)/sigma)
 p2.5 \leftarrow invlogit ((x-c2.5)/sigma)
 return ((1*(1-p1.5) + 2*(p1.5-p2.5) + 3*p2.5))
# graph of the mod_1. We don't need to do the probit model for this part. It's a
# bit weird that the cut points are outside of the range of the data.
₹
plot (nes_clean$ideo7, nes_clean$partyid3, xlim=c(0,12), ylim=c(1,3),
      xlab="Ideology", ylab="Party")
lines (rep (mod_1$zeta[1]/mod_1$coefficients[4], 2), c(1,2))
lines (rep (mod_1$zeta[2]/mod_1$coefficients[4], 2), c(2,3))
curve (expected (
  x, mod_1$zeta[1]/mod_1$coefficients[4],
  mod_1$zeta[2]/mod_1$coefficients[4],
 1/mod_1$coefficients[4]),
  add=TRUE)
}
```



Part b

Explain the results of the fitted model

I thought about the results of the fitted model by looking at the statistical significance of each estimate and the value of that estimate relative to the cutoff points of the ordered model

- Cut points: Democrat:Independent 4.8669, Independent:Republican 5.278
- Statistical significance: the educ1, income, and ideo7 coefficients are statistically significant at the alpha = .05 level. The age and race variables are not statistically significant.
- educ1 coefficient = .343: the education coefficient (.343) is less than the difference between the cut points (~.41). This means that an increase in education by itself will not actually move a voter from one political party to another.
- income coefficient = .196: the income bracket coefficient (.196) is elss than the difference between the cutoff points, similar to the education coefficient. Thus, a one increase in income categories doesn't move a voter on average from one party to another.
- ideo7 coefficient = .724: the ideology coefficient (.724) is greater than the difference between the cut points, meaning that an increase on the ideology scale has a relatively larger effect than the education or income scales and can bring a voter from one party to another party on average.

Question 3

Data

I am using the rodents data from the week 7 pset.

Part a

In the code below I create a logit (mod_3) and probit (mod_4) model.

% Table created by stargazer v.5.2.2 by Marek Hlavac, Harvard University. E-mail: hlavac at fas.harvard.edu % Date and time: Tue, Apr 13, 2021 - 22:45:45

The logit and the probit estimates should be more or less the same after scaling by 1.6. We can check this by multiplying the probit coefficients by 1.6. After making this adjustments, we see that the estimates roughly match up with eachother (see table below).

mod_3_est	mod_4 _est	$\bmod_4_est_scaled_1.6$
-2.07	-1.22	-1.95
1.40	0.79	1.26
1.55	0.88	1.41

1.94	1.12	1.80
0.36	0.20	0.31
2.14	1.25	2.00
0.80	0.43	0.69
1.26	0.75	1.20
-0.20	-0.10	-0.16

Table 2

	$__\Depende$	ent variable:	
	ro	dent2	
	logistic	probit	
	(1)	(2)	
racePuerto Rican	1.396***	0.789***	
	(0.226)	(0.131)	
raceBlack	1.545***	0.880***	
	(0.179)	(0.101)	
raceOther Hispanic	1.944***	1.124***	
•	(0.200)	(0.116)	
raceAsian/Pacific Islander	0.363	0.196	
,	(0.302)	(0.165)	
raceAmer-Indian/Native Alaskan	2.137***	1.249**	
,	(0.829)	(0.517)	
raceTwo or More Races	0.801	0.432	
	(0.803)	(0.458)	
dilap	1.257***	0.750***	
	(0.294)	(0.177)	
regext	-0.196	-0.099	
-	(0.137)	(0.079)	
Constant	-2.072^{***}	-1.216***	
	(0.147)	(0.078)	
Observations	1,341	1,341	
Log Likelihood	-671.830	-672.341	
Akaike Inf. Crit.	1,361.660	1,362.682	
Note:	*p<0.1; **p<	<0.05; ***p<0.	