

```

-----
name: <unnamed>
log: /Users/maximiannecastaneda/Desktop/Econometrics Final
Paper/Data Set/fi
> nal.txt
log type: text
opened on: 5 May 2020, 15:12:02

```

```

.
. gen logcurp = log(curp)
(968 missing values generated)

. summarize logcurp months rating perl platforms multi

```

Variable	Obs	Mean	Std. Dev.	Min	Max
logcurp	31	3.354675	.6242149	1.607436	4.094178
months	31	35.6129	26.02009	6	90
rating	31	4.196774	.6605472	2.8	4.8
perl	31	91.15259	17.57786	15.23311	99.37913
platforms	31	2.548387	1.286823	1	7
multi	31	.7419355	.4448027	0	1

```

. //main model
. regress logcurp months rating perl platforms multi

```

Source	SS	df	MS	Number of obs	=
Model	5.79842474	5	1.15968495	F(5, 25)	=
Residual	5.89090076	25	.23563603	Prob > F	=
Total	11.6893255	30	.389644183	R-squared	=
				Adj R-squared	=
				Root MSE	

31
 4.92
 0.0028
 0.4960
 0.3953
 = .48542

logcurp Interval]	Coef.	Std. Err.	t	P> t	[95% Conf.
months	-.0112459	.003594	-3.13	0.004	-.0186478
rating	.3185373	.1539162	2.07	0.049	
perl	.0126656	.0055224	2.29	0.030	
platforms	-.040076	.0720399	-0.56	0.583	
multi	.1492098	.2084766	0.72	0.481	
_cons	1.255263	.7734017	1.62	0.117	-.3375876

```

. //omitted variable, talk about theoretically.
. //irrelevant variable : platform availability
. regress logcurp months rating perl multi

```

Source	SS	df	MS	Number of obs	=
Model	5.72550176	4	1.43137544	Prob > F	=
Residual	5.96382374	26	.229377836	R-squared	=
Total	11.6893255	30	.389644183	Adj R-squared	=
	.47893			Root MSE	

logcurp Interval]	Coef.	Std. Err.	t	P> t	[95% Conf.
months	-.0115651	.0035004	-3.30	0.003	-.0187604
rating	.3365299	.1484679	2.27	0.032	
	.64171				

perl		.0127223	.0054476	2.34	0.028	
.0015245		.0239201				
multi		.1717305	.2017743	0.85	0.402	
-.2430225		.5864834				
_cons		1.067117	.6862346	1.56	0.132	-.343458
2.477693						

```

.
. //functional form
. gen logmonths = log(months)
(968 missing values generated)

```

```

. regress logcurp logmonths months rating platforms multi perl

```

Source		SS	df	MS	Number of obs	=
31						
6.91					F(6, 24)	=
Model		7.40231921	6	1.23371987	Prob > F	=
0.0002						
Residual		4.28700629	24	.178625262	R-squared	=
0.6333						
					Adj R-squared	=
0.5416						
Total		11.6893255	30	.389644183	Root MSE	
= .42264						

logcurp		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
logmonths		-.9411859	.3140935	-3.00	0.006	-1.589443
-.2929288						
months		.016448	.0097574	1.69	0.105	
-.0036903		.0365862				
rating		.3926837	.1362746	2.88	0.008	
.1114267		.6739406				
platforms		-.0597641	.0630657	-0.95	0.353	
-.1899253		.0703972				
multi		.186747	.1819448	1.03	0.315	
-.1887687		.5622627				
perl		.0093368	.0049348	1.89	0.071	
-.0008482		.0195218				
_cons		3.368074	.9749781	3.45	0.002	1.355818
5.38033						

```
.  
. //heterosked.  
. regress logcurp months rating perl platforms multi
```

Source	SS	df	MS	Number of obs	=
31					
-----+-----				F(5, 25)	=
4.92					
Model	5.79842474	5	1.15968495	Prob > F	=
0.0028					
Residual	5.89090076	25	.23563603	R-squared	=
0.4960					
-----+-----				Adj R-squared	=
0.3953					
Total	11.6893255	30	.389644183	Root MSE	
= .48542					

logcurp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
months	-.0112459	.003594	-3.13	0.004	-.0186478
-.003844					
rating	.3185373	.1539162	2.07	0.049	
.001541 .6355336					
perl	.0126656	.0055224	2.29	0.030	
.001292 .0240392					
platforms	-.040076	.0720399	-0.56	0.583	
-.1884449 .1082929					
multi	.1492098	.2084766	0.72	0.481	
-.2801559 .5785754					
_cons	1.255263	.7734017	1.62	0.117	-.3375876
2.848114					

```
. predict resid_amt, resid  
(968 missing values generated)
```

```
. scatter resid_amt months  
. scatter resid_amt rating  
. scatter resid_amt perl  
. scatter resid_amt platforms
```

```
. scatter resid_amt multi
```

```
.
```

```
. estat hettest, rhs
```

Breusch-Pagan / Cook-Weisberg test for heteroskedasticity

Ho: Constant variance

Variables: months rating perl platforms multi

chi2(5) = 6.09

Prob > chi2 = 0.2975

```
. //which has a high t-score?
```

```
. //generate the scatter plot
```

```
.
```

```
. //multicollinearity
```

```
. regress logcurp months rating perl platforms multi
```

Source	SS	df	MS	Number of obs	=
Model	5.79842474	5	1.15968495	F(5, 25)	=
Residual	5.89090076	25	.23563603	Prob > F	=
Total	11.6893255	30	.389644183	R-squared	=
				Adj R-squared	=
				Root MSE	=

logcurp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
months	-.0112459	.003594	-3.13	0.004	-.0186478
rating	.3185373	.1539162	2.07	0.049	.001541 .6355336
perl	.0126656	.0055224	2.29	0.030	.001292 .0240392
platforms	-.040076	.0720399	-0.56	0.583	-.1884449 .1082929
multi	.1492098	.2084766	0.72	0.481	-.2801559 .5785754
_cons	1.255263	.7734017	1.62	0.117	-.3375876

2.848114

. estat vif

Variable	VIF	1/VIF
rating	1.32	0.759878
perl	1.20	0.833551
months	1.11	0.898161
multi	1.09	0.913421
platforms	1.09	0.913980
Mean VIF	1.16	

.
. //no serial correlation
.
. //for fun
. regress logcurp logmonths months rating perl multi

Source	SS	df	MS	Number of obs	=
31				F(5, 25)	=
8.14				Prob > F	=
Model	7.24190732	5	1.44838146	R-squared	=
0.0001				Adj R-squared	=
Residual	4.44741818	25	.177896727	Root MSE	=
0.6195					
Total	11.6893255	30	.389644183		
0.5434					
= .42178					

logcurp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
logmonths	-.910176	.3117466	-2.92	0.007	-1.55223
-.2681219					
months	.0150646	.0096279	1.56	0.130	
-.0047644	.0348936				
rating	.4167813	.1336077	3.12	0.005	
.141611	.6919516				
perl	.0095301	.0049205	1.94	0.064	
-.000604	.0196641				
multi	.2187301	.1784222	1.23	0.232	

```
-.1487373    .5861976  
_cons |    3.020932    .9016996    3.35    0.003    1.163847  
4.878017
```

```
.  
. log close  
    name: <unnamed>  
    log: /Users/maximiannecastaneda/Desktop/Econometrics Final  
Paper/Data Set/fi  
> nal.txt  
    log type: text  
    closed on: 5 May 2020, 15:12:06
```
