

F-Statistics and *p*-Values Testing Exclusion of Groups of Variables

Time effects = 0			4.22 (0.002)	10.12 (<0.001)	3.48 (0.006)	10.28 (<0.001)	37.49 (<0.001)
Drinking age coefficients = 0				0.35 (0.786)	1.41 (0.253)		0.42 (0.738)
Unemployment rate, income per capita = 0				29.62 (<0.001)		31.96 (<0.001)	25.20 (<0.001)
\overline{R}^2	0.091	0.889	0.891	0.926	0.893	0.926	0.899

These regressions were estimated using panel data for 48 U.S. states. Regressions (1) through (6) use data for all years 1982 to 1988, and regression (7) uses data from 1982 and 1988 only. The data set is described in Appendix 10.1. Standard errors are given in parentheses under the coefficients, 95% confidence intervals are given in square brackets under the coefficients, and *p*-values are given in parentheses under the *F*-statistics.