Exam 2_Joel Rojas

Joel Rojas

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```
load("acs2021_recoded.RData")
```

1. (10 points) I've used a subset of the data (so you cannot replicate, just use the information provided). From this information, form a hypothesis test about whether men and women are equally likely to live in the same state that they were born. Carefully explain the null and alternate hypotheses, the test statistic, and p-value. Please form a confidence interval. Explain what you would conclude from this test.

```
summary(live_same_state_born[as.logical(female)])-Female
  Min. 1st Qu. Median
                          Mean 3rd Qu.
                                          Max.
0.0000 0.0000 1.0000 0.5557 1.0000 1.0000
> summary(live_same_state_born[!as.logical(female)])-Male
  Min. 1st Qu. Median
                          Mean 3rd Qu.
0.0000 0.0000 1.0000 0.5384 1.0000 1.0000
> summary(as.logical(female))
  Mode
         FALSE
                  TRUE
logical
         50579
                 45087
```

#Null Hypothesis: Gender plays no role in differentiating the likelihood that someone would live in the
#Alternative Hypothesis: Gender does play a role in differentiation the likelihood that someone would l
Summary Stats
p_female <- 0.5557
p_male <- 0.5384
n_female <- 45087
n_male <- 50579
p_pooled <- (p_female * n_female + p_male * n_male) / (n_female + n_male)
se <- sqrt(p_pooled * (1 - p_pooled) * (1/n_female + 1/n_male))
se
[1] 0.003224389

z_score <- (p_female - p_male) / se
z_score</pre>

[1] 5.365358

```
p_value <- 2 * (1 - pnorm(abs(z_score)))
p_value</pre>
```

[1] 8.078879e-08

```
z_critical <- qnorm(0.975)
margin_of_error <- z_critical * sqrt((p_female * (1 - p_female) / n_female) + (p_male * (1 - p_male) / ci_lower <- (p_female - p_male) - margin_of_error
ci_upper <- (p_female - p_male) + margin_of_error</pre>
```

Reject the null hypothesis, gender does play a role in the likelihood that someone would live in the same state taht they were born

2. (10 points) Create a subgroup of the sample, that makes sense as you focus on the decision of whether to move away. Perhaps look at a certain age range or education or occupation or degree field. Explain your rationale.

```
library(dplyr)
```

```
##
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
      filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
load("acs2021 recoded.RData")
subgroup_sample <- acs2021 %>%
  filter(AGE >= 21, AGE <= 45, unmarried == 0, Commute_subway == 0, EDUC == "Grade 12")
head(subgroup_sample)
## # A tibble: 6 x 112
##
      YEAR
              SAMPLE SERIAL
                               CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
##
     <int> <hvn_lbll> <dbl>
                                  <dbl> <dbl>
                                                <dbl> <fct> <fct>
                                                                      <hvn_l> <hvn>
## 1 2021
              202101
                          22
                                2.02e12
                                          57 2.02e12 East ~ Alabama
                                                                        26620
                                                                                200
     2021
## 2
              202101
                          47
                                2.02e12
                                           14 2.02e12 East ~ Alabama
                                                                        33860
                                                                               2000
## 3 2021
              202101
                         58
                                2.02e12
                                           68 2.02e12 East ~ Alabama
                                                                        26620
                                                                                200
## 4 2021
              202101
                         143
                                2.02e12
                                           26 2.02e12 East ~ Alabama
                                                                        19460
                                                                                600
     2021
                                           47 2.02e12 East ~ Alabama
                                                                        33860
## 5
               202101
                         174
                                2.02e12
                                                                               2100
## 6
     2021
               202101
                         209
                                2.02e12
                                           72 2.02e12 East ~ Alabama
                                                                               2400
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
      OWNERSHPD <hvn_lbll>, MORTGAGE <hvn_lbll>, OWNCOST <hvn_lbll>,
      RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
## #
## #
      COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
      UNITSSTR <hvn lbll>, FUELHEAT <hvn lbll>, SSMC <hvn lbll>, PERNUM <dbl>,
## #
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
## #
```

Rationale for Subgroup Selection: The chosen age range typically represents adults most likely to be willing to relocate or move, making them a relevant demographic for studying moving decisions. Including only those that are not married, commute by subway and a grade 12 education make this a good demographic to want to move away.

3. (25 points) Please form 2 sets of OLS regressions. One set splits the sample into men and women, the other set uses interaction terms. The dependent variable is live_same_state_born and for this exercise, keep the independent variables to be just gender and a sensible selection of education dummies. Show the results of each set of regressions and explain how the estimated coefficients deliver the same information. Just as we did in Lab 8.

```
#Model1- Interaction Terms
dat use <- acs2021 %>%
 filter(AGE >= 21, AGE <= 45, unmarried == 0, Commute_subway == 0,)
ols_out1 <- lm(live_same_state_born ~ SEX + educ_hs + educ_somecoll + educ_college + educ_advdeg + AGE
summary(ols_out1)
##
## Call:
## lm(formula = live_same_state_born ~ SEX + educ_hs + educ_somecoll +
      educ_college + educ_advdeg + AGE, data = dat_use)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -0.6276 -0.4998 0.3795 0.4629
                                  0.6714
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                 0.4993002 0.0052043 95.940
                                                <2e-16 ***
## SEXFemale
                 0.0005096 0.0013939
                                       0.366
                                                0.715
## educ hs
                 0.2003521 0.0030837 64.972
                                                <2e-16 ***
## educ_somecoll 0.2074855 0.0031590 65.680
                                                <2e-16 ***
## educ_college
                 0.1218511 0.0031031
                                      39.267
                                                <2e-16 ***
## educ_advdeg
                 0.0394679
                            0.0032445 12.165
                                                <2e-16 ***
## AGE
                <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.4941 on 510271 degrees of freedom
## Multiple R-squared: 0.02353,
                                   Adjusted R-squared: 0.02351
## F-statistic: 2049 on 6 and 510271 DF, p-value: < 2.2e-16
#Model2- Split into men and women
dat_use_female <- acs2021 %>%
 filter(AGE >= 21, AGE <= 45, unmarried == 0, Commute_subway == 0, SEX == 1)
dat_use_male <- acs2021 %>%
 filter(AGE >= 21, AGE <= 45, unmarried == 0, Commute_subway == 0, SEX == 0)
```

```
ols_out_female <- lm(live_same_state_born ~ SEX + educ_hs + educ_somecoll + educ_college + educ_advdeg
summary(ols_out_female)
##
## Call:
## lm(formula = live_same_state_born ~ SEX + educ_hs + educ_somecoll +
      educ_college + educ_advdeg + AGE, data = dat_use)
## Residuals:
      Min
               1Q Median
                               30
                                      Max
## -0.6276 -0.4998 0.3795 0.4629 0.6714
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                 0.4993002 0.0052043 95.940
                                                <2e-16 ***
## SEXFemale
                 0.0005096 0.0013939
                                       0.366
                                                 0.715
                 0.2003521 0.0030837 64.972
## educ_hs
                                                <2e-16 ***
## educ_somecoll 0.2074855 0.0031590 65.680
                                                <2e-16 ***
## educ_college
                 0.1218511 0.0031031 39.267
                                                <2e-16 ***
## educ_advdeg
                 0.0394679 0.0032445 12.165
                                                <2e-16 ***
## AGE
                -0.0037929 0.0001171 -32.381
                                                <2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.4941 on 510271 degrees of freedom
## Multiple R-squared: 0.02353,
                                   Adjusted R-squared: 0.02351
## F-statistic: 2049 on 6 and 510271 DF, p-value: < 2.2e-16
ols_out_male <- lm(live_same_state_born ~ SEX + educ_hs + educ_somecoll + educ_college + educ_advdeg +
summary(ols_out_male)
##
## lm(formula = live_same_state_born ~ SEX + educ_hs + educ_somecoll +
      educ_college + educ_advdeg + AGE, data = dat_use)
##
##
## Residuals:
      Min
               1Q Median
                               3Q
## -0.6276 -0.4998 0.3795 0.4629 0.6714
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                 0.4993002 0.0052043 95.940
                                                <2e-16 ***
## SEXFemale
                 0.0005096 0.0013939
                                       0.366
                                                 0.715
## educ_hs
                 0.2003521 0.0030837 64.972
                                                <2e-16 ***
## educ_somecoll 0.2074855 0.0031590 65.680
                                                <2e-16 ***
## educ_college
                 0.1218511 0.0031031 39.267
                                                <2e-16 ***
## educ_advdeg
                 0.0394679 0.0032445 12.165
                                                <2e-16 ***
## AGE
                -0.0037929 0.0001171 -32.381
                                                <2e-16 ***
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.4941 on 510271 degrees of freedom
## Multiple R-squared: 0.02353, Adjusted R-squared: 0.02351
## F-statistic: 2049 on 6 and 510271 DF, p-value: < 2.2e-16</pre>
```

- 4. (25 points) Estimate a better OLS model for whether they live in the same state as born, within your subsample. You should include more than just gender and education now.
- a. Explain what variables you choose to use as predictors. Do they seem exogenous? Consider whether polynomials in Age are important or interactions with dummy variables.
- b. Do your estimates seem plausible? Are the estimates each statistically significant?
- c. Construct a joint test of whether a reasonable set of coefficients (such as age polynomials, or education dummies) are all zero.
- d. What are the predicted probabilities for a few particular groups?
- e. How many Type I and Type II errors are made by the model?

```
#4a
subgroup <- dat_use</pre>
model_ols <- lm(live_same_state_born ~ AGE + I(AGE^2) + SEX + educ_hs + educ_somecoll + educ_college +
summary(model_ols)
##
## Call:
## lm(formula = live_same_state_born ~ AGE + I(AGE^2) + SEX + educ_hs +
       educ_somecoll + educ_college + educ_advdeg + LABFORCE, data = subgroup)
##
##
## Residuals:
##
      Min
               1Q Median
                               30
                                      Max
## -0.6364 -0.4985 0.3691 0.4666
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                 3.467e-01 2.298e-02 15.090 < 2e-16 ***
## AGE
                -9.054e-04 1.309e-03 -0.692
                                                0.4891
## I(AGE^2)
                -4.161e-05 1.859e-05
                                      -2.238
                                                0.0252 *
                                       7.346 2.04e-13 ***
## SEXFemale
                 1.048e-02 1.427e-03
## educ_hs
                 1.916e-01 3.093e-03 61.948 < 2e-16 ***
## educ_somecoll 1.943e-01 3.183e-03 61.042 < 2e-16 ***
## educ_college
                 1.056e-01 3.142e-03
                                       33.594 < 2e-16 ***
## educ_advdeg
                 2.010e-02 3.300e-03
                                       6.090 1.13e-09 ***
## LABFORCE
                 6.113e-02 1.913e-03 31.953 < 2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 0.4936 on 510269 degrees of freedom
## Multiple R-squared: 0.02548,
                                   Adjusted R-squared: 0.02547
## F-statistic: 1668 on 8 and 510269 DF, p-value: < 2.2e-16
head(subgroup)
```

A tibble: 6 x 112

```
##
     YEAR
              SAMPLE SERIAL
                              CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
    <int> <hvn_lbll> <dbl>
##
                             <dbl> <dbl>
                                               <dbl> <fct> <fct>
                                                                     <hvn 1> <hvn>
              202101
                                         71 2.02e12 East ~ Alabama
## 1 2021
                        9
                               2.02e12
                                                                    13820 1200
## 2 2021
              202101
                             2.02e12
                                          19 2.02e12 East ~ Alabama
                                                                      33660
                                                                             2703
                         15
## 3 2021
              202101
                         19
                               2.02e12
                                          42 2.02e12 East ~ Alabama
                                                                      33860
## 4 2021
                         22
                                          57 2.02e12 East ~ Alabama
                                                                      26620
              202101
                             2.02e12
## 5 2021
                                          59 2.02e12 East ~ Alabama
              202101
                         32
                               2.02e12
                                                                     19460
                                          14 2.02e12 East ~ Alabama
## 6 2021
              202101
                         47
                               2.02e12
                                                                      33860 2000
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
      OWNERSHPD <hvn_lbll>, MORTGAGE <hvn_lbll>, OWNCOST <hvn_lbll>,
      RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
      COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
## #
## #
      UNITSSTR <hvn_lbll>, FUELHEAT <hvn_lbll>, SSMC <hvn_lbll>, PERNUM <dbl>,
## #
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
#4c
anova(model_ols)
## Analysis of Variance Table
##
## Response: live_same_state_born
                    Df Sum Sq Mean Sq F value
                                                  Pr(>F)
                          422 422.18 1732.907 < 2.2e-16 ***
## AGE
                     1
## I(AGE^2)
                     1
                            7
                                 6.55
                                        26.882 2.163e-07 ***
## SEX
                     1
                            4
                                 3.71
                                        15.219 9.574e-05 ***
## educ hs
                          686 686.23 2816.728 < 2.2e-16 ***
                     1
## educ somecoll
                     1 1304 1303.77 5351.520 < 2.2e-16 ***
## educ_college
                     1
                         544 544.28 2234.080 < 2.2e-16 ***
## educ_advdeg
                     1
                           35
                                35.38 145.229 < 2.2e-16 ***
## LABFORCE
                     1
                          249 248.74 1021.009 < 2.2e-16 ***
## Residuals
                510269 124315
                                 0.24
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
# Example prediction for a 30-year-old female with some college education
group1 <- subgroup %>%
 filter(AGE == 30, SEX == "Female", educ somecoll == 1)
head(group1)
## # A tibble: 6 x 112
##
              SAMPLE SERIAL
                              CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
     YEAR.
##
    <int> <hvn_lbll> <dbl>
                                 <dbl> <dbl>
                                               <dbl> <fct> <fct>
                                                                     <hvn_l> <hvn>
## 1 2021
              202101
                       2684
                                                                              400
                               2.02e12
                                          12 2.02e12 East ~ Alabama
                                                                          0
## 2 2021
              202101
                       2772
                               2.02e12
                                          42 2.02e12 East ~ Alabama
                                                                              100
## 3 2021
              202101
                       2846
                             2.02e12
                                          75 2.02e12 East ~ Alabama
                                                                              100
## 4 2021
              202101
                       3210
                               2.02e12
                                          82 2.02e12 East ~ Alabama
                                                                      13820 1200
                                          90 2.02e12 East ~ Alabama
## 5 2021
              202101
                       3917
                               2.02e12
                                                                       46220 1500
## 6 2021
              202101
                       4398
                               2.02e12
                                          20 2.02e12 East ~ Alabama
                                                                             2500
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
    OWNERSHPD <hvn lbll>, MORTGAGE <hvn lbll>, OWNCOST <hvn lbll>,
## # RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
```

```
COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
## #
      UNITSSTR <hvn lbll>, FUELHEAT <hvn lbll>, SSMC <hvn lbll>, PERNUM <dbl>,
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
## #
# Example prediction for a 40-year-old male with a highschool education
group2 <- subgroup %>%
  filter(AGE == 40, SEX == "Male", educ hs == 1)
head(group2)
## # A tibble: 6 x 112
##
      YEAR
               SAMPLE SERIAL
                               CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
                                  <dbl> <dbl>
                                                <dbl> <fct> <fct>
##
     <int> <hvn_lbll>
                      <dbl>
                                                                       <hvn_1> <hvn>
## 1
     2021
               202101
                         398
                                2.02e12
                                           55 2.02e12 East ~ Alabama
                                                                               2200
## 2
     2021
               202101
                         448
                                2.02e12
                                           63 2.02e12 East ~ Alabama
                                                                         33660
                                                                               2701
## 3
     2021
               202101
                         452
                                2.02e12
                                           83 2.02e12 East ~ Alabama
                                                                         26620
                                           48 2.02e12 East ~ Alabama
## 4
     2021
               202101
                         625
                                2.02e12
                                                                         19460
                                                                                 600
## 5
      2021
               202101
                        1583
                                2.02e12
                                           55 2.02e12 East ~ Alabama
                                                                         13820
                                                                               1302
    2021
                                2.02e12
## 6
               202101
                        1807
                                           70 2.02e12 East ~ Alabama
                                                                               2400
                                                                            0
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
      RENT <hvn lbll>, COSTELEC <hvn lbll>, COSTGAS <hvn lbll>,
## #
      COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
      UNITSSTR <hvn_lb11>, FUELHEAT <hvn_lb11>, SSMC <hvn_lb11>, PERNUM <db1>,
## #
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
#Predcitions for each group
predictions_group1 <- predict(model_ols, newdata = group1)</pre>
predictions_group2 <- predict(model_ols, newdata = group2)</pre>
# Output the predictions
print(predictions_group1)
                     2
                               3
                                         4
                                                   5
                                                             6
                                                                       7
           1
## 0.6091359 0.5480067 0.6091359 0.5480067 0.6091359 0.5480067 0.6091359 0.6091359
                    10
                              11
                                        12
                                                  13
                                                            14
                                                                      15
## 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359
                              19
                                        20
                                                  21
                                                            22
                                                                      23
          17
                    18
## 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359
          25
                    26
                              27
                                        28
                                                  29
                                                            30
                                                                      31
## 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.5480067 0.6091359
                    34
                              35
                                        36
                                                  37
                                                            38
                                                                      39
##
          33
  0.6091359 0.6091359 0.6091359 0.5480067 0.6091359 0.5480067 0.6091359 0.5480067
                              43
          41
                    42
                                        44
                                                  45
                                                            46
                                                                      47
## 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359
          49
                    50
                              51
                                        52
                                                  53
                                                            54
                                                                      55
## 0.5480067 0.5480067 0.6091359 0.6091359 0.5480067 0.5480067 0.6091359 0.6091359
##
          57
                    58
                              59
                                        60
                                                  61
                                                            62
                                                                      63
## 0.5480067 0.6091359 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359 0.6091359
          65
                    66
                              67
                                        68
                                                  69
                                                            70
                                                                      71
## 0.6091359 0.6091359 0.6091359 0.5480067 0.6091359 0.6091359 0.6091359 0.6091359
##
                    74
                              75
                                        76
                                                  77
                                                            78
                                                                      79
                                                                                 80
          73
```

```
## 0.6091359 0.6091359 0.6091359 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359
                    82
                              83
                                        84
                                                   85
                                                             86
          81
                                                                       87
## 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.5480067
                                                             94
          89
                    90
                              91
                                        92
                                                   93
                                                                       95
## 0.6091359 0.6091359 0.5480067 0.6091359 0.6091359 0.6091359 0.5480067 0.6091359
                    98
                              99
                                       100
                                                 101
                                                            102
                                                                      103
          97
## 0.6091359 0.6091359 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359 0.5480067
                             107
         105
                   106
                                       108
                                                  109
                                                            110
                                                                      111
## 0.6091359 0.6091359 0.5480067 0.5480067 0.6091359 0.6091359 0.6091359 0.5480067
         113
                   114
                             115
                                       116
                                                 117
                                                            118
                                                                      119
## 0.5480067 0.6091359 0.6091359 0.6091359 0.5480067 0.5480067 0.6091359
                   122
                             123
                                                 125
                                                            126
         121
                                       124
                                                                      127
## 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.6091359 0.5480067 0.6091359
         129
                   130
                             131
                                       132
                                                  133
                                                            134
                                                                      135
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```

#4e summary(model_ols)

```
##
## Call:
   lm(formula = live_same_state_born ~ AGE + I(AGE^2) + SEX + educ_hs +
       educ_somecoll + educ_college + educ_advdeg + LABFORCE, data = subgroup)
##
##
  Residuals:
      Min
                10 Median
                                30
                                       Max
  -0.6364 -0.4985 0.3691 0.4666 0.7171
  Coefficients:
                  Estimate Std. Error t value Pr(>|t|)
                 3.467e-01 2.298e-02 15.090 < 2e-16 ***
## (Intercept)
```

```
## AGE
                -9.054e-04 1.309e-03 -0.692
                                               0.4891
## I(AGE^2)
                -4.161e-05 1.859e-05 -2.238
                                               0.0252 *
## SEXFemale
                 1.048e-02 1.427e-03
                                       7.346 2.04e-13 ***
                 1.916e-01 3.093e-03 61.948
                                              < 2e-16 ***
## educ_hs
## educ_somecoll 1.943e-01 3.183e-03
                                      61.042
                                              < 2e-16 ***
## educ college
                 1.056e-01 3.142e-03 33.594
                                              < 2e-16 ***
## educ advdeg
                 2.010e-02 3.300e-03
                                      6.090 1.13e-09 ***
## LABFORCE
                 6.113e-02 1.913e-03 31.953 < 2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 0.4936 on 510269 degrees of freedom
## Multiple R-squared: 0.02548,
                                   Adjusted R-squared: 0.02547
## F-statistic: 1668 on 8 and 510269 DF, p-value: < 2.2e-16
```

- 5. (25 points) Estimate a simple logit model, for the outcome variable live_same_state_born, within your subsample.
- a. Explain what variables you choose to use as predictors. Do they seem exogenous? Consider whether polynomials in Age are important or interactions with dummy variables.
- b. Do your estimates seem plausible? Are the estimates each statistically significant?
- c. Construct a joint test of whether a reasonable set of coefficients (such as age polynomials, or education dummies) are all zero.
- d. What are the predicted probabilities for a few particular groups?
- e. How many Type I and Type II errors are made by the model?
- f. How does this logit compare with the OLS previous?

```
#5a
logit_model <- glm(live_same_state_born~ AGE + SEX + educ_hs + educ_somecoll + educ_college + educ_adv</pre>
summary(logit_model)
##
## Call:
  glm(formula = live_same_state_born ~ AGE + SEX + educ_hs + educ_somecoll +
       educ_college + educ_advdeg + LABFORCE, family = binomial,
##
       data = subgroup)
##
##
## Coefficients:
##
                   Estimate Std. Error z value Pr(>|z|)
                 -0.4298401 0.0252797 -17.003 < 2e-16 ***
## (Intercept)
                 -0.0156791 0.0004811 -32.592 < 2e-16 ***
## AGE
## SEXFemale
                  0.0426505 0.0058559
                                         7.283 3.26e-13 ***
                                       60.487
## educ_hs
                  0.7860112 0.0129948
                                                < 2e-16 ***
## educ_somecoll 0.7972058
                            0.0133528
                                       59.703
                                                < 2e-16 ***
## educ_college
                                       33.381
                  0.4394612 0.0131649
                                               < 2e-16 ***
## educ advdeg
                                         6.612 3.80e-11 ***
                  0.0915545 0.0138470
## LABFORCE
                  0.2507751 0.0078647 31.886 < 2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## (Dispersion parameter for binomial family taken to be 1)
```

```
##
      Null deviance: 707380 on 510277 degrees of freedom
## Residual deviance: 694259 on 510270 degrees of freedom
## AIC: 694275
## Number of Fisher Scoring iterations: 4
anova(logit_model, test = "Chisq")
## Analysis of Deviance Table
##
## Model: binomial, link: logit
## Response: live_same_state_born
## Terms added sequentially (first to last)
##
##
##
                Df Deviance Resid. Df Resid. Dev Pr(>Chi)
                                          707380
## NULL
                               510277
                     1691.1
## AGE
                 1
                               510276
                                          705689 < 2.2e-16 ***
                                         705674 0.0001582 ***
## SEX
                 1
                       14.3
                               510275
## educ_hs
                 1
                    2785.8
                               510274
                                         702889 < 2.2e-16 ***
## educ_somecoll 1
                    5239.8
                               510273
                                          697649 < 2.2e-16 ***
                 1
                     2217.4
                               510272
                                         695431 < 2.2e-16 ***
## educ_college
                                          695278 < 2.2e-16 ***
## educ_advdeg
                 1
                     153.4
                               510271
## LABFORCE
                     1019.2
                               510270
                                          694259 < 2.2e-16 ***
                 1
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
# Example prediction for a 30-year-old female with some college education
group1b <- subgroup %>%
 filter(AGE == 30, SEX == "Female", educ_somecoll == 1)
head(group1)
## # A tibble: 6 x 112
##
     YEAR
              SAMPLE SERIAL
                              CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
##
    <int> <hvn_lbll> <dbl>
                                 <dbl> <dbl>
                                               <dbl> <fct> <fct>
                                                                     <hvn 1> <hvn>
## 1 2021
              202101
                       2684
                               0
                                                                               400
## 2 2021
                       2772
                                          42 2.02e12 East ~ Alabama
              202101
                               2.02e12
                                                                           0
                                                                               100
## 3 2021
              202101
                       2846
                               2.02e12
                                          75 2.02e12 East ~ Alabama
                                                                               100
                                                                           0
## 4 2021
              202101
                       3210
                               2.02e12
                                          82 2.02e12 East ~ Alabama
                                                                       13820 1200
## 5 2021
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                                                                       46220 1500
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                                                                             2500
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
      OWNERSHPD  own lbll>, MORTGAGE  ownCOST  ownCOST  ownCOST  own lbll>,
## #
      RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
## #
      COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
      UNITSSTR <hvn_lbll>, FUELHEAT <hvn_lbll>, SSMC <hvn_lbll>, PERNUM <dbl>,
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
## #
```

```
# Example prediction for a 40-year-old male with a highschool education
group2b <- subgroup %>%
  filter(AGE == 40, SEX == "Male", educ hs == 1)
head(group2)
## # A tibble: 6 x 112
##
      YEAR
               SAMPLE SERIAL
                                CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
##
     <int> <hvn_lbll> <dbl>
                                   <dbl> <dbl>
                                                 <dbl> <fct> <fct>
                                                                        <hvn 1> <hvn>
## 1
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                                            55 2.02e12 East ~ Alabama
                                                                                 2200
                                            63 2.02e12 East ~ Alabama
## 2
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                         448
                                 2.02e12
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                                                                                 2701
## 3
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                                 2.02e12
                                            83 2.02e12 East ~ Alabama
                                                                          26620
                                                                                   302
## 4
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                                            55 2.02e12 East ~ Alabama
                                                                                 1302
## 5
                                                                          13820
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                                 2.02e12
                                            70 2.02e12 East ~ Alabama
## 6
                                                                              0 2400
## # i 102 more variables: STRATA <dbl>, GQ <hvn lbll>, OWNERSHP <hvn lbll>,
       OWNERSHPD <hvn_lbll>, MORTGAGE <hvn_lbll>, OWNCOST <hvn_lbll>,
       RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
## #
## #
       COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
       LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
       UNITSSTR <hvn_lbll>, FUELHEAT <hvn_lbll>, SSMC <hvn_lbll>, PERNUM <dbl>,
## #
       PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
# Predicting probabilities
predicted_probabilities1 <- predict(logit_model, newdata = group1b, type = "response")</pre>
print(predicted_probabilities1)
##
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predicted_probabilities2 <- predict(logit_model, newdata = group2b, type = "response")
print(predicted_probabilities2)</pre>

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## 0.5573849 0.5573849 0.5573849 0.5573849 0.5573849 0.5573849 0.5573849
predicted_values <- ifelse(predict(logit_model, type = "response") > 0.5, 1, 0)
confusion_matrix <- table(Predicted = predicted_values, Actual = subgroup$live_same_state_born)</pre>
confusion_matrix
##
            Actual
## Predicted
                  0
```

6. (25 points) Estimate one or more additional models with other methods (not OLS or logit) to predict if the person lives in the same state as they were born. Explain as in previous. Compare the different models and make judgments about strengths and weaknesses of each.

##

##

0 129384

1 124339 161038

```
#Factors
subgroup$SEX <- as.factor(subgroup$SEX)
subgroup$educ_hs <- as.factor(subgroup$educ_hs)

#Cleaning
subgroup_clean <- na.omit(subgroup)</pre>
```

```
\#Training and Test Split
set.seed(654321)
NN <- length(subgroup_clean$live_same_state_born)</pre>
restrict_1 <- (runif(NN) < 0.005)</pre>
summary(restrict_1)
##
     Mode
           FALSE
                    TRUE
## logical 372112
                    1800
dat_train <- subset(subgroup_clean, restrict_1)</pre>
dat_test <- subset(subgroup_clean, !restrict_1)</pre>
library(randomForest)
## Warning: package 'randomForest' was built under R version 4.3.2
## randomForest 4.7-1.1
## Type rfNews() to see new features/changes/bug fixes.
## Attaching package: 'randomForest'
## The following object is masked from 'package:dplyr':
##
##
      combine
head(dat_train)
## # A tibble: 6 x 112
##
     YEAR
             SAMPLE SERIAL CBSERIAL HHWT CLUSTER REGION STATEFIP MET2013 PUMA
##
    <int> <hvn_lbll> <dbl>
                               <dbl> <dbl>
                                             <dbl> <fct> <fct>
                                                                 <hvn_1> <hvn>
## 1 2021
             202101
                      3138
                             0 2500
## 2 2021
                             202101
                      3460
                                                                   13820 1304
## 3 2021
             202101
                      3626
                             26620
                                                                           301
## 4 2021
             202101
                      4015
                             2.02e12
                                       67 2.02e12 East ~ Alabama
                                                                   26620
                                                                           301
## 5 2021
             202101
                      4094
                              2.02e12
                                       269 2.02e12 East ~ Alabama
                                                                   13820 1304
## 6 2021
             202101
                      5022
                             2.02e12
                                       299 2.02e12 East ~ Alabama
                                                                          700
                                                                      0
## # i 102 more variables: STRATA <dbl>, GQ <hvn_lbll>, OWNERSHP <hvn_lbll>,
## #
      OWNERSHPD <hvn_lbll>, MORTGAGE <hvn_lbll>, OWNCOST <hvn_lbll>,
## #
      RENT <hvn_lbll>, COSTELEC <hvn_lbll>, COSTGAS <hvn_lbll>,
      COSTFUEL <hvn_lbll>, HHINCOME <hvn_lbll>, FOODSTMP <hvn_lbll>,
## #
## #
      LINGISOL <hvn_lbll>, ROOMS <hvn_lbll>, BUILTYR2 <hvn_lbll>,
      UNITSSTR <hvn lbll>, FUELHEAT <hvn lbll>, SSMC <hvn lbll>, PERNUM <dbl>,
## #
## #
      PERWT <dbl>, FAMSIZE <hvn_lbll>, NCHILD <hvn_lbll>, NCHLT5 <hvn_lbll>, ...
```

```
#random Forest model
rf_model <- randomForest(live_same_state_born ~ AGE + SEX + EDUC + LABFORCE,
                        data = dat_train, importance = TRUE, proximity = TRUE, ntree = 500)
## Warning in randomForest.default(m, y, ...): The response has five or fewer
## unique values. Are you sure you want to do regression?
summary(rf_model)
##
                  Length Class Mode
## call
                        6 -none- call
## type
                        1 -none- character
## predicted
                   1800 -none- numeric
                     500 -none- numeric
## mse
                     500 -none- numeric
## rsq
                   1800 -none- numeric
## oob.times
                      8 -none- numeric
## importance
                       4 -none- numeric
## importanceSD
## localImportance
                       O -none- NULL
## proximity 3240000 -none- numeric
## ntree
                       1 -none- numeric
## mtry
                       1 -none- numeric
## forest
                      11 -none- list
## coefs
                       O -none- NULL
## y
                    1800 -none- numeric
## test
                      O -none- NULL
## inbag
                       O -none- NULL
## terms
                       3 terms call
print(rf_model)
##
## Call:
## randomForest(formula = live_same_state_born ~ AGE + SEX + EDUC + LABFORCE, data = dat_train, in
                 Type of random forest: regression
##
                       Number of trees: 500
## No. of variables tried at each split: 1
##
##
            Mean of squared residuals: 0.2433035
##
                      % Var explained: 2.3
round(importance(rf_model),2)
##
           %IncMSE IncNodePurity
## AGE
              4.39
                          8.24
## SEX
              7.43
                           1.75
## EDUC
             24.40
                          13.78
## LABFORCE 6.03
                           1.37
```

```
varImpPlot(rf_model)

# Predictions
library(caret)

## Loading required package: ggplot2

## ## Attaching package: 'ggplot2'

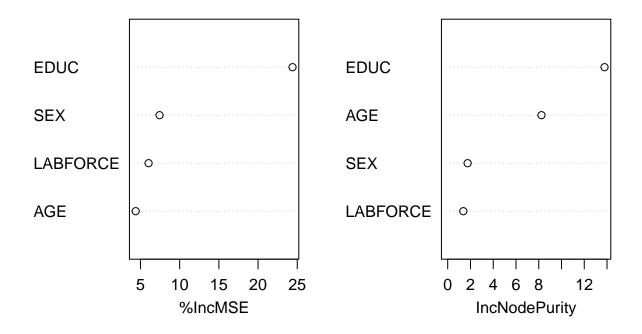
## The following object is masked from 'package:randomForest':

## ## margin

## Loading required package: lattice

## Warning: package 'lattice' was built under R version 4.3.2
```

rf_model



```
predictions <- predict(rf_model, newdata = dat_test)
table(pred = predictions, true = dat_test$live_same_state_born)

## true
## pred 0 1</pre>
```

```
##
     0.248957585995482
                            6
                                  1
##
                           14
                                  3
     0.256754175613609
##
     0.261612568423973
                           18
                                  9
##
     0.270284379076431
                           18
                                  5
##
     0.278551760692042
                           25
                                  5
##
                                  3
     0.280769711072477
                           23
##
     0.285469915901594
                                  4
                           16
##
     0.286929532774342
                           19
                                  4
##
     0.289628947985142
                           28
                                  8
##
     0.290071373327957
                            3
                                  1
##
     0.290359173099414
                           24
                                  4
##
     0.290739486368599
                           19
                                 11
##
     0.292084223173466
                           35
                                  3
                                  3
##
     0.292096941163136
                           20
##
     0.292259835950732
                           27
                                  3
##
     0.292731345679789
                           26
                                  6
##
                            9
                                 10
     0.29361924322157
##
     0.29526351158053
                           34
                                  3
##
     0.295932505845396
                           35
                                  3
##
     0.296525261670554
                           71
                                 19
                           10
##
     0.297345801962825
                                  5
##
     0.298034808438804
                                  4
##
     0.298398479010538
                                  4
                           33
                           14
##
     0.298656128940541
                                  3
##
     0.298720401869099
                           46
                                 19
##
     0.298850136339692
                           21
                                 10
##
     0.299194961922348
                           82
                                 20
##
     0.299274760727061
                                  6
                            4
                                  0
##
     0.299368711516319
                            3
##
     0.299406828350854
                           67
                                 26
##
     0.300307258809863
                           19
                                  5
##
     0.300620841311498
                           92
                                 20
##
     0.300883783290206
                           22
                                 9
##
                           87
                                 42
     0.301324536092879
##
     0.301340775005711
                           93
                                 28
##
     0.301395168094803
                                 24
                           90
##
     0.301930675776095
                           83
                                 28
##
     0.302129634600541
                                  0
                           10
##
     0.30240757531565
                                  8
##
                                  6
     0.302570305335555
                           17
##
     0.302842680963228
                                  3
##
     0.303347663110415
                           27
                                  6
##
     0.303726138352561
                           19
                                  1
##
     0.304195146926606
                           57
                                 11
##
                                  3
     0.304552598145094
                           11
##
                           27
     0.304623866974778
                                  8
                                  2
##
     0.30476964876491
                           25
##
     0.304814576954958
                            3
                                  1
##
     0.305249823734815
                            1
                                  0
                                  9
##
     0.305638793148953
                           14
##
     0.305677155950904
                            7
                                  3
##
     0.306512911477517
                          198
                                 29
##
     0.306662575369118
                           22
                                  4
                                  2
##
     0.307878532341867
                            5
```

```
##
     0.307902189729126
                           25
                                  4
     0.307995349371689
##
                           51
                                  2
##
     0.308282759537019
                           58
                                 24
##
     0.308811805409338
                           35
                                 19
##
     0.308917143716521
                           82
                                 31
##
     0.309120804700036
                            8
                                  6
##
     0.309380927407813
                                  6
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##
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     0.309586324136708
                            5
##
     0.309854797020028
                            2
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##
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     0.311873014528703
##
     0.312200203205665
                           13
                                  9
##
     0.312340231146819
                            9
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##
     0.312640297627255
                           39
##
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     0.312921812304709
                           18
##
     0.313108462441944
                            9
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##
     0.31323407533662
                            1
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##
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##
     0.314376055169406
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##
     0.314547816168634
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##
     0.314646017601142
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                                 29
##
     0.314868901945118
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##
     0.315291783029437
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##
     0.315796370941206
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     0.315843225466849
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##
     0.316502481692911
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                                 33
##
     0.317061361636978
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##
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##
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##
     0.317807631168118
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     0.318536084594754
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                                 36
##
     0.319251170881399
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##
     0.320613703812895
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##
     0.321075917337892
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##
     0.321154810399413
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     0.321302055182097
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     0.322716538224608
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     0.323394169590515
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                           12
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##
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```

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##
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```

Importance importance <- importance(rf_model) print(importance)</pre>

%IncMSE IncNodePurity ## AGE 4.385948 8.241049 ## SEX 7.430202 1.751484 ## EDUC 24.400210 13.781538 ## LABFORCE 6.026338 1.371655