

wage_salary_quantile_regression

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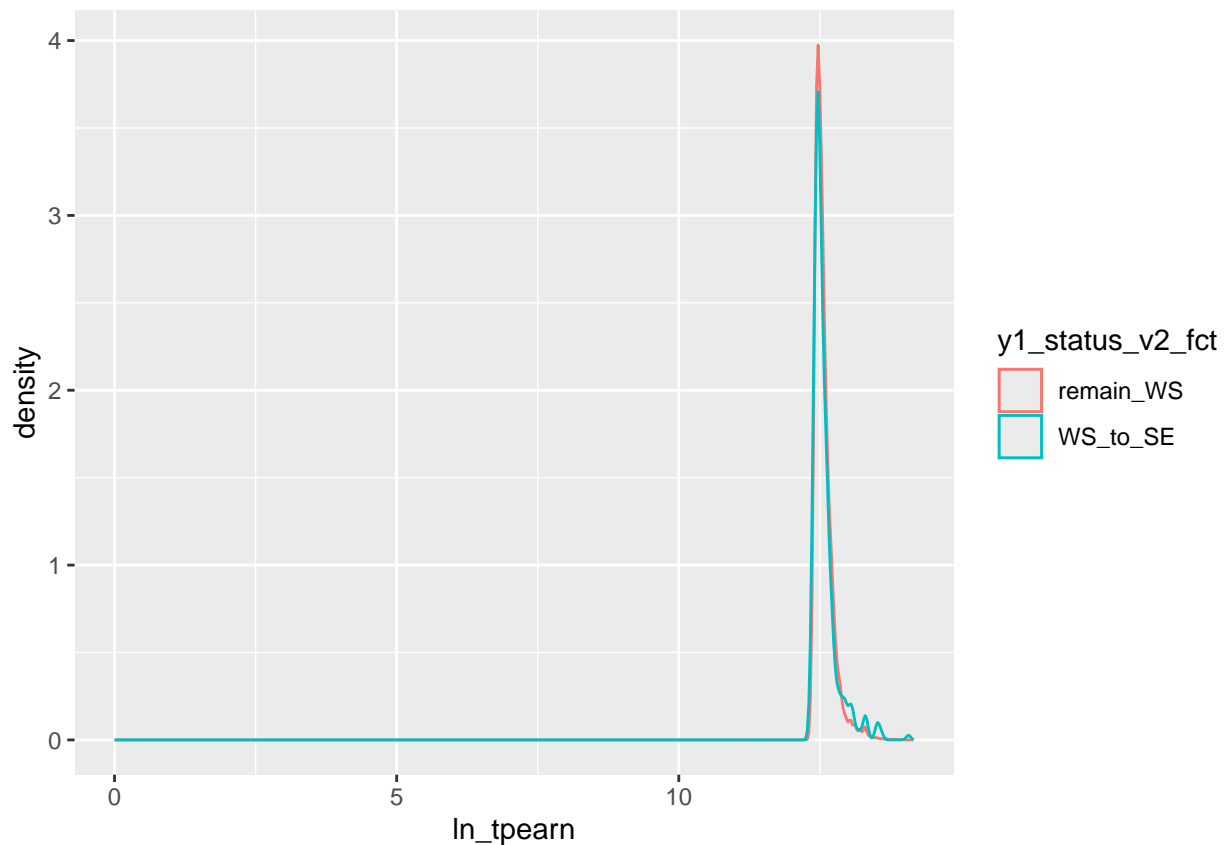
Reading in the data from Stata. At this point we've collapsed down to annual earnings, filtered out the first year for everyone and then

```
df <- read_dta("/Users/toddnobles/Documents/sipp_analyses/earnings_models.dta")

earnings <- df %>%
  mutate(across(c(sex, immigrant, educ_collapsed, race_collapsed,
    y1_status_v2),
    as_factor,
    .names = "{col}_fct"),
    ssuid_spanel_pnum_id_fct = factor(ssuid_spanel_pnum_id),
    y1_status_v2_fct = fct_drop(y1_status_v2_fct),
    y1_status_v2_fct = fct_recode(y1_status_v2_fct, "remain_WS" = "W&S", "WS_to_SE" = "SE"))
```

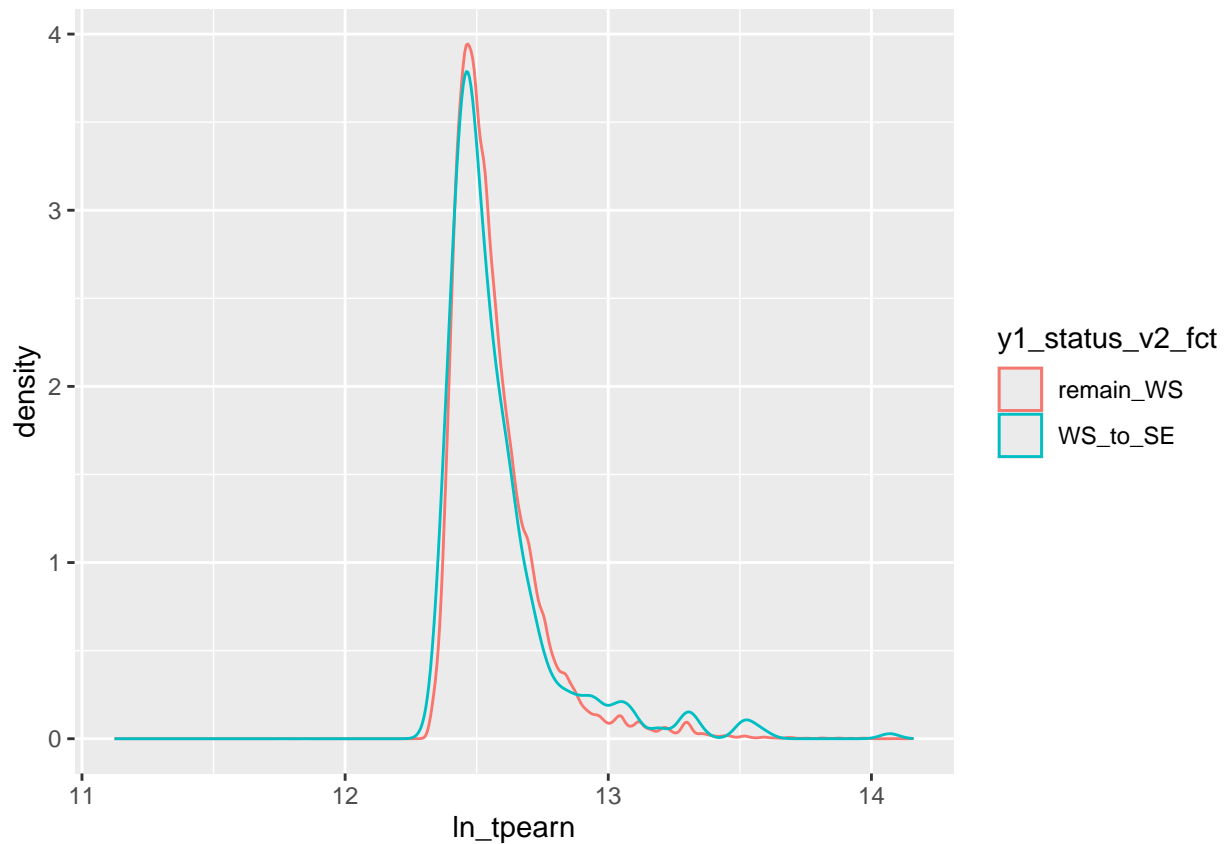
Below is a plot of the ln_tpearn distributions for our two groups.

```
earnings %>% ggplot() + geom_density(aes(x = ln_tpearn, color = y1_status_v2_fct))
```



Same plot but restricting the distribution a bit.

```
earnings %>%  
  filter(ln_tpearn > 1) %>%  
  ggplot() + geom_density(aes(x = ln_tpearn, color = y1_status_v2_fct))
```



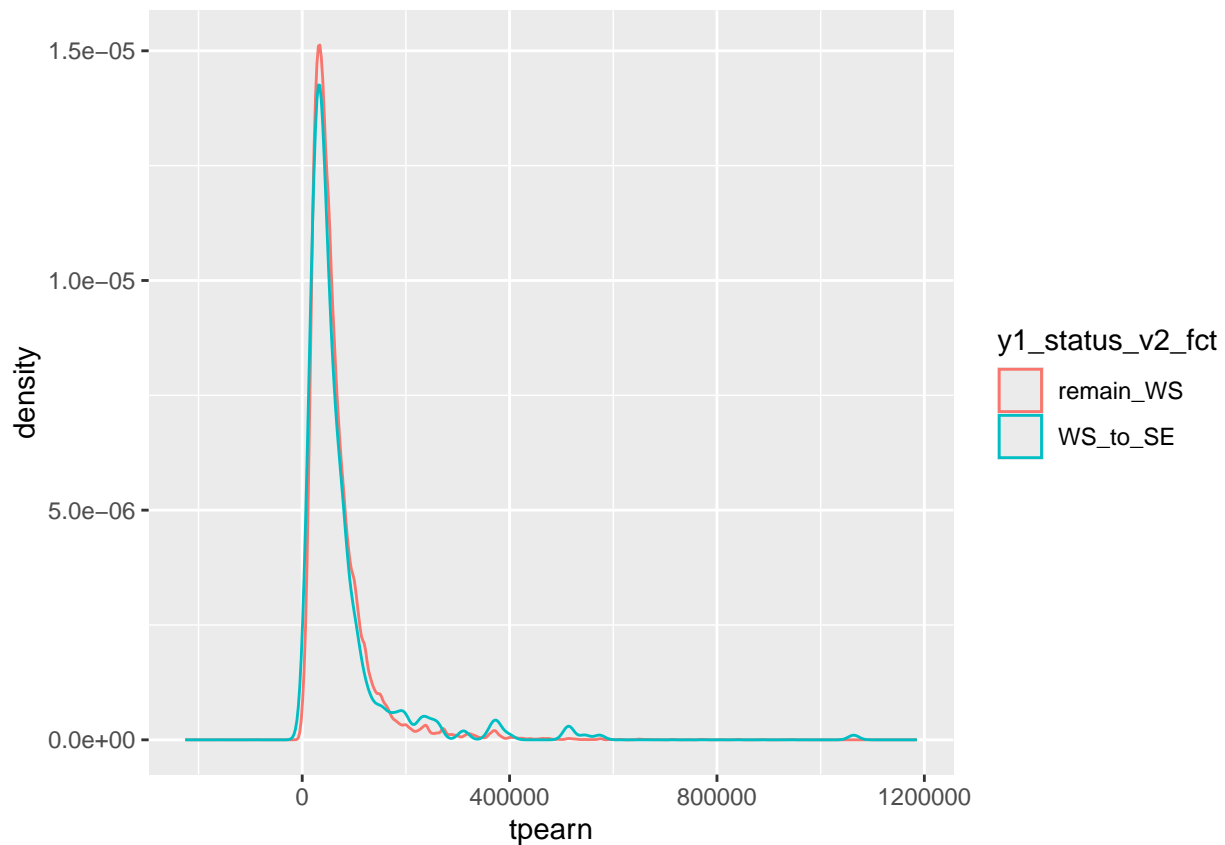
Descriptive table of means/medians

```
earnings %>%  
  group_by(y1_status_v2_fct) %>%  
  summarize(person_years = n(), people = n_distinct(ssuid_spanel_pnum_id), mean = mean(ln_tpearn), sd =
```

```
## # A tibble: 2 x 8  
##   y1_status_v2_fct person_years people  mean    sd  p25  p50  p75  
##   <fct>              <int>   <int> <dbl> <dbl> <dbl> <dbl> <dbl>  
## 1 remain_WS          50323   26592 12.6 0.178 12.5 12.5 12.6  
## 2 WS_to_SE           388     261 12.6 0.226 12.5 12.5 12.6
```

What about in our raw values?

```
earnings %>% ggplot() + geom_density(aes(x = tpearn, color = y1_status_v2_fct))
```



```
earnings %>%
  group_by(y1_status_v2_fct) %>%
  summarize(person_years = n(), people = n_distinct(ssuid_spanel_pnum_id), mean = mean(tpearn), sd = sd
```

```
## # A tibble: 2 x 8
##   y1_status_v2_fct person_years people   mean    sd   p25   p50   p75
##   <fct>           <int>   <int> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 remain_WS      50323   26592 65208. 62650. 31180 48715 78008
## 2 WS_to_SE        388     261 74157. 97330. 29764. 45810. 78664.
```

Bivariate Model

```
m1 <- lqmm(fixed = ln_tpearn ~ y1_status_v2_fct,
           random = ~1,
           group = + ssuid_spanel_pnum_id,
           tau = c( 0.25, 0.5, .75),
           data = earnings,
           control = lqmmControl(method = "df"))
summary(m1)
```

```
## Call: lqmm(fixed = ln_tpearn ~ y1_status_v2_fct, random = ~1, group = +ssuid_spanel_pnum_id,
##   tau = c(0.25, 0.5, 0.75), data = earnings, control = lqmmControl(method = "df"))
##
## tau = 0.25
##
## Fixed effects:
##               Value Std. Error lower bound upper bound
## (Intercept)  1.2407e+01 8.4951e-04  1.2405e+01    12.4085
```

```
## y1_status_v2_fctWS_to_SE 1.4132e+00 1.3454e-02 1.3861e+00 1.4402
## Pr(>|t|)
## (Intercept) < 2.2e-16 ***
## y1_status_v2_fctWS_to_SE < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.5
##
## Fixed effects:
## Value Std. Error lower bound upper bound
## (Intercept) 12.56379755 0.00086026 12.56206879 12.5655
## y1_status_v2_fctWS_to_SE 0.01545359 0.01343593 -0.01154692 0.0425
## Pr(>|t|)
## (Intercept) <2e-16 ***
## y1_status_v2_fctWS_to_SE 0.2557
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.75
##
## Fixed effects:
## Value Std. Error lower bound upper bound
## (Intercept) 1.2642e+01 8.6564e-04 1.2641e+01 12.6441
## y1_status_v2_fctWS_to_SE 8.2687e-01 1.3446e-02 7.9984e-01 0.8539
## Pr(>|t|)
## (Intercept) < 2.2e-16 ***
## y1_status_v2_fctWS_to_SE < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## AIC:
## [1] -9729 (df = 4) -5993 (df = 4) -35824 (df = 4)
```

Just out of curiosity, what if we add in age as a control.

```
m2 <- lqmm(fixed = ln_tpearn ~ y1_status_v2_fct + age + age2,
           random = ~1,
           group = + ssuid_spanel_pnum_id,
           tau = c( 0.25, 0.5, .75),
           data = earnings,
           control = lqmmControl(method = "df"))

summary(m2)
```

```
## Call: lqmm(fixed = ln_tpearn ~ y1_status_v2_fct + age + age2, random = ~1,
## group = +ssuid_spanel_pnum_id, tau = c(0.25, 0.5, 0.75),
## data = earnings, control = lqmmControl(method = "df"))
##
## tau = 0.25
##
## Fixed effects:
## Value Std. Error lower bound upper bound
## (Intercept) 1.2110e+01 1.8363e-02 1.2074e+01 12.1474
## y1_status_v2_fctWS_to_SE -3.0220e-01 7.0774e-01 -1.7245e+00 1.1200
```

```
## age                1.8618e-02  6.4597e-04  1.7320e-02    0.0199
## age2               -2.3057e-04  1.5104e-05 -2.6093e-04   -0.0002
##                    Pr(>|t|)
## (Intercept)        <2e-16 ***
## y1_status_v2_fctWS_to_SE  0.6713
## age                <2e-16 ***
## age2               <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.5
##
## Fixed effects:
##                    Value Std. Error lower bound upper bound
## (Intercept)        1.2134e+01  1.2442e-02  1.2109e+01  12.1592
## y1_status_v2_fctWS_to_SE  1.3367e-02  1.4852e-02 -1.6480e-02   0.0432
## age                1.8872e-02  6.4231e-04  1.7581e-02   0.0202
## age2               -1.9391e-04  7.6373e-06 -2.0926e-04   -0.0002
##                    Pr(>|t|)
## (Intercept)        <2e-16 ***
## y1_status_v2_fctWS_to_SE  0.3725
## age                <2e-16 ***
## age2               <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.75
##
## Fixed effects:
##                    Value Std. Error lower bound upper bound
## (Intercept)        1.2321e+01  1.9853e-02  1.2281e+01  12.3605
## y1_status_v2_fctWS_to_SE  6.7883e-01  1.3354e-01  4.1047e-01   0.9472
## age                2.0312e-02  7.1644e-04  1.8873e-02   0.0218
## age2               -2.4702e-04  9.5260e-06 -2.6616e-04   -0.0002
##                    Pr(>|t|)
## (Intercept)        < 2.2e-16 ***
## y1_status_v2_fctWS_to_SE  5.807e-06 ***
## age                < 2.2e-16 ***
## age2               < 2.2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## AIC:
## [1] -16988 (df = 6) -8954 (df = 6) -29745 (df = 6)
```

Some non-parametric tests of differences between medians for the mood.medtest and distribution (sort of median) for the wilcox.test

```
RVAideMemoire::mood.medtest(ln_tpearn ~ y1_status_v2_fct, data = earnings)
```

```
##
## Mood's median test
##
## data:  ln_tpearn by y1_status_v2_fct
## X-squared = 1.6223, df = 1, p-value = 0.2028
```

```
wilcox.test(ln_tpearn ~ y1_status_v2_fct, data = earnings)
```

```
##
```

```
## Wilcoxon rank sum test with continuity correction
```

```
##
```

```
## data: ln_tpearn by y1_status_v2_fct
```

```
## W = 10066554, p-value = 0.2901
```

```
## alternative hypothesis: true location shift is not equal to 0
```