```
____ (R)
/__ / ___/ / ___/
__/ / ___/ / ___/
Statistics/Data analysis
```

4. } 1 . 2 . clear

3 . set more off

4 . cd "C:\Users\wonja\Documents\GitHub\14.320\PS3"
C:\Users\wonja\Documents\GitHub\14.320\PS3

5 . use STAR\_public\_use

6 .
7 . \* Problem 2.(a) i.
8 .

9 . local all\_treatments = "ssp sfp sfsp"

10 . foreach treatment in `all\_treatments' {
 2. ttest grade\_20059\_fall if control == 1 | `treatment' == 1, by(`treatme
 > nt')
 3. eststo: quietly estpost ttest grade\_20059\_fall if control == 1 | `
 > treatment' == 1, by(`treatment')
 4. }

Two-sample t test with equal variances

Group	0bs	Mean	Std. Err.	Std. Dev.	[95% Conf.	Interval]
0 1	854 212	63.85714 64.13365	.4120091	12.04026 12.63966	63.04847 62.4224	64.66581 65.8449
combined	1,066	63.91213	.3723244	12.15626	63.18156	64.64271
diff		276505	.9331853		-2.107597	1.554587

Two-sample t test with equal variances

Group	0bs	Mean	Std. Err.	Std. Dev.	[95% Conf	. Interval]
0	854 219	63.85714 65.83067	.4120091 .7538433	12.04026 11.15586	63.04847 64.34492	64.66581 67.31642
combined	1,073	64.25994	.3628792	11.88672	63.54791	64.97198
diff		-1.973527	.8987481		-3.737034	2100199

## Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf.	Interval]
0 1	854 119	63.85714 66.0979	.4120091 .9801826	12.04026 10.69253	63.04847 64.15687	64.66581 68.03893
combined	973	64.13119	.3815353	11.90121	63.38246	64.87992
diff		-2.240756	1.162893		-4.52283	.0413174

diff = mean(0) - mean(1) Ho: diff = 0 t = -1.9269 degrees of freedom = 971 Ha: diff < 0

```
Pr(|T| > |t|) = 0.0543
    Pr(T < t) = 0.0271
                                                                 Pr(T > t) = 0.9729
   (est3 stored)
11 . esttab using PS3-2ai.tex, replace compress cells("b(label(diff) fmt(a3) star)
   > t(fmt(a3))" se(par fmt(a3))) label nonumber mtitles(`all_treatments') stats(
   > N, fmt(%9.0gc) label(Observations)) addnote("standard errors in parentheses"
   > "@starlegend")
   (output written to <a href="PS3-2ai.tex">PS3-2ai.tex</a>)
12 . eststo clear
13 .
14 . * Problem 2.(a) ii.
15 .
16 . gen treat = 1 - control
17 . foreach treatment in `all_treatments' {
            eststo: reg grade_20059_fall treat if treat == 0 | `treatment' == 1
     2.
     3. }
                                      dҒ
                                                        Number of obs
         Source
                        SS
                                               MS
                                                                              1,066
                                                        F(1, 1064)
                                                                                0.09
          Model
                    12.9850142
                                       1 12.9850142
                                                                              0.7671
                                                        Prob > F
       Residual
                    157367.082
                                   1,064 147.901393
                                                        R-squared
                                                                              0.0001
                                                        Adj R-squared
                                                                             -0.0009
          Total
                    157380.067
                                   1,065 147.774711
                                                        Root MSE
                                                                              12.161
   grade_2005~1
                       Coef.
                                Std. Err.
                                               t
                                                     P>|t|
                                                               [95% Conf. Interval]
          treat
                      .276505
                                .9331853
                                             0.30
                                                     0.767
                                                              -1.554587
                                                                            2.107597
          _cons
                     63.85714
                                 .416157
                                           153.44
                                                     0.000
                                                               63.04056
                                                                           64.67372
   (est1 stored)
         Source
                        SS
                                      df
                                               MS
                                                        Number of obs
                                                                               1,073
                                                        F(1, 1071)
                                                                                4.82
                                                                        =
          Model
                    678.872694
                                       1
                                          678.872694
                                                        Prob > F
                                                                              0.0283
                    150788.333
       Residual
                                   1,071 140.792094
                                                        R-squared
                                                                              0.0045
                                                                              0.0036
                                                        Adj R-squared
          Total
                    151467.205
                                   1,072 141.294035
                                                        Root MSE
                                                                              11.866
   grade 2005~1
                                Std. Err.
                                                     P>|t|
                                                               [95% Conf. Interval]
                       Coef.
                                               t
                    1.973527
                                .8987481
                                             2.20
                                                     0.028
                                                               .2100199
                                                                            3.737034
          treat
                                .4060319
                                                     0.000
                                                               63.06043
                                                                            64.65385
          _cons
                     63.85714
                                           157.27
   (est2 stored)
         Source
                        SS
                                      df
                                               MS
                                                        Number of obs
                                                                                973
                                                        F(1, 971)
                                                                        =
                                                                                3.71
                    524.422422
                                          524.422422
                                                                              0.0543
          Model
                                                        Prob > F
                    137148.484
                                                        R-squared
       Residual
                                          141.244577
                                                                              0.0038
                                     971
                                                        Adj R-squared
                                                                              0.0028
                   137672.907
                                     972 141.638793
                                                        Root MSE
          Total
                                                                              11.885
   grade_2005~1
                                Std. Err.
                                                     P>|t|
                                                               [95% Conf. Interval]
                       Coef.
                                               t
                                             1.93
          treat
                     2.240756
                                1.162893
                                                     0.054
                                                              -.0413174
                                                                             4.52283
          _cons
                     63.85714
                                .4066839
                                           157.02
                                                     0.000
                                                               63.05906
                                                                            64.65522
```

Ha: diff != 0

Ha: diff > 0

(est3 stored)

19 . eststo clear

20 .

21 . \* Problem 2.(b) i.

22 .

23 . eststo: reg grade\_20059\_fall `all\_treatments'

Source	SS	df	MS		ber of obs	=	1,404
Model Residual	1058.00605 197988.856	3	352.66868 141.42061	3 <b>3</b> Pro	, 1400) b > F	=	2.49 0.0585 0.0053
-		1,400		— Adj	quared R-squared	=	0.0032
Total	199046.862	1,403	141.87231	L <b>8</b> Roo	t MSE	=	11.892
grade_2005~1	Coef.	Std. Err.	t	P> t	[95% Co	nf.	Interval]
ssp	.276505	.912511	0.30	0.762	-1.51353	1	2.066541
sfp	1.973527	.900752	2.19	0.029	. 206557	8	3.740496
sfsp	2.240756	1.163618	1.93	0.054	041866	1	4.523379
_cons	63.85714	.4069372	156.92	0.000	63.0588	7	64.65542

(est1 stored)

25 . eststo clear

26 .

27 . \* Problem 2.(c)

28 .

29 . gen sfp\_sfsp = 0

30 . replace sfp\_sfsp = 1 if sfp == 1 | sfsp == 1
 (400 real changes made)

31 . eststo: reg grade\_20059\_fall ssp sfp\_sfsp

Source	SS	df	MS		er of obs	=	1,404
Model Residual	1052.49996 197994.362	2 1,401	526.24998 141.323599	Prob R-sq	uared	=	3.72 0.0244 0.0053
Total	199046.862	1,403	141.872318		R-squared MSE	=	0.0039 11.888
grade_2005~1	Coef.	Std. Err.	t	P> t	[95% Con	ıf.	Interval]
ssp sfp_sfsp _cons	.276505 2.067611 63.85714	.9121979 .7639381 .4067976	0.30 2.71 156.98	0.762 0.007 0.000	-1.512916 .5690247 63.05914	,	2.065926 3.566196 64.65514

(est1 stored)

33 . eststo clear

34

35 . \* Problem 2.(d)

36 .

37 . eststo: reg grade\_20059\_fall ssp sfp\_sfsp female gpa0 dad1 dad2 mom1 mom2

Source	SS	df	MS	Number of obs		1,278
Model Residual	16486.126 162622.714	8 1,269	2060.76575 128.150287	R-squared	= =	16.08 0.0000 0.0920
Total	179108.84	1,277	140.25751	Adj R-squared Root MSE	=	0.0863 11.32
grade 2005~1	Coef.	Std. Err.	t	P> t  [95% C	onf.	Intervall

grade_2005~1	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
ssp sfp_sfsp female gpa0 dad1 dad2 mom1 mom2	.1908673 2.136966 -2.106634 .7800754 5087557 .8765685 .2396727 7278602	.9151563 .7672738 .645847 .074752 1.057853 .7553562 1.065061 .7571471	0.21 2.79 -3.26 10.44 -0.48 1.16 0.23 -0.96	0.835 0.005 0.001 0.000 0.631 0.246 0.822 0.337	-1.604518 .6317011 -3.373679 .6334242 -2.584089 6053158 -1.849801 -2.213258	1.986253 3.642231 8395882 .9267266 1.566577 2.358453 2.329146 .7575376
_cons	3.808933	5.924037	0.64	0.520	-7.813052	15.43092

(est1 stored)

39 . eststo clear

40 .

41 . log close

name: <unnamed>

log: C:\Users\wonja\Documents\GitHub\14.320\PS3\PS3-2.smc1

log type: smcl

closed on: 28 Mar 2021, 18:48:55