

## 5A Results

### WLS Regression Results

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Dep. Variable:          dbrwt    R-squared (uncentered):
0.981
Model:                  WLS      Adj. R-squared (uncentered):
0.981
Method:                 Least Squares    F-statistic:
7.849e+04
Date:                   Mon, 02 Oct 2023    Prob (F-statistic):
0.00
Time:                   12:06:02    Log-Likelihood:
-8.8421e+05
No. Observations:      114610    AIC:
1.769e+06
Df Residuals:          114535    BIC:
1.769e+06
Df Model:              75
Covariance Type:       nonrobust
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		coef	std err	t	P> t
[0.025	0.975]				
tobacco		-207.0869	2.748	-75.359	0.000
-212.473	-201.701				
alcohol		-41.5574	20.688	-2.009	0.045
-82.107	-1.008				
mrace3_2		-204.0742	13.971	-14.608	0.000
-231.456	-176.692				
mrace3_3		-149.2114	6.744	-22.125	0.000
-162.430	-135.993				
ormothhis		-106.5629	10.719	-9.941	0.000
-127.573	-85.553				
adeq_2.0		-40.6024	4.976	-8.159	0.000
-50.356	-30.849				
adeq_3.0		-83.0863	9.988	-8.319	0.000
-102.663	-63.510				
cardiac		-25.1019	23.434	-1.071	0.284
-71.033	20.829				
pre4000		396.3394	16.386	24.188	0.000
364.223	428.455				
phyper		-102.1755	11.280	-9.058	0.000
-124.284	-80.067				
diabetes		140.5443	12.034	11.679	0.000
116.958	164.130				
anemia		18.2216	19.477	0.936	0.350
-19.952	56.396				

lung		-24.6099	22.895	-1.075	0.282
-69.483	20.263				
ddivord		25.6253	3.833	6.685	0.000
18.112	33.138				
educ_0.0		-1796.3814	36.128	-49.722	0.000
-1867.192	-1725.571				
educ_1.0		-1811.8247	33.714	-53.741	0.000
-1877.904	-1745.746				
educ_2.0		-1781.7508	34.195	-52.106	0.000
-1848.773	-1714.729				
dmage		0.6116	0.468	1.308	0.191
-0.305	1.528				
dmar		47.1455	5.822	8.098	0.000
35.735	58.556				
tot_2.0		9.3572	7.222	1.296	0.195
-4.799	23.513				
tot_3.0		12.6628	8.451	1.498	0.134
-3.902	29.228				
tot_4.0		6.5467	10.192	0.642	0.521
-13.430	26.523				
tot_5.0		-1.1581	12.878	-0.090	0.928
-26.400	24.084				
tot_6.0		-3.1801	16.848	-0.189	0.850
-36.203	29.843				
tot_7.0		-19.5192	23.196	-0.841	0.400
-64.983	25.944				
tot_8.0		-60.7137	26.372	-2.302	0.021
-112.401	-9.026				
live_1.0		-45.1496	26.527	-1.702	0.089
-97.142	6.842				
live_2.0		-58.9853	23.476	-2.513	0.012
-104.997	-12.974				
live_3.0		48.8769	11.649	4.196	0.000
26.046	71.708				
live_4.0		97.5948	10.632	9.179	0.000
76.756	118.434				
live_5.0		99.3359	9.437	10.526	0.000
80.839	117.833				
live_6.0		91.3998	9.968	9.169	0.000
71.862	110.937				
live_7.0		87.3696	11.276	7.748	0.000
65.269	109.470				
live_8.0		67.4998	12.922	5.224	0.000
42.172	92.827				
live_9.0		56.7232	10.326	5.493	0.000
36.484	76.962				
dgestat		114.1369	0.793	143.878	0.000
112.582	115.692				
csex		136.2566	3.873	35.177	0.000
128.665	143.849				

plur_1	557.5086	14.856	37.527	0.000
528.390	586.627			
tobacco*alcohol	-37.3553	28.791	-1.297	0.194
-93.786	19.075			
tobacco*mrace3_2	168.2630	22.360	7.525	0.000
124.437	212.089			
tobacco*mrace3_3	29.6416	9.041	3.279	0.001
11.922	47.362			
tobacco*ormothhis	63.4667	15.281	4.153	0.000
33.516	93.418			
tobacco*adeq_2.0	-10.4440	6.998	-1.492	0.136
-24.160	3.271			
tobacco*adeq_3.0	22.6642	14.154	1.601	0.109
-5.077	50.406			
tobacco*cardiac	40.0408	33.516	1.195	0.232
-25.650	105.732			
tobacco*pre4000	-81.6769	23.570	-3.465	0.001
-127.873	-35.481			
tobacco*phyper	75.7938	15.443	4.908	0.000
45.525	106.063			
tobacco*diabetes	108.0879	16.720	6.465	0.000
75.317	140.859			
tobacco*anemia	-23.6157	27.305	-0.865	0.387
-77.133	29.902			
tobacco*lung	-9.3122	31.899	-0.292	0.770
-71.835	53.210			
tobacco*dlivord	-20.9630	5.476	-3.828	0.000
-31.696	-10.230			
tobacco*educ_0.0	2020.1929	272.059	7.426	0.000
1486.961	2553.425			
tobacco*educ_1.0	2127.1110	271.418	7.837	0.000
1595.135	2659.087			
tobacco*educ_2.0	2141.9475	271.497	7.889	0.000
1609.817	2674.078			
tobacco*dgestat	-7.9029	1.117	-7.074	0.000
-10.093	-5.713			
tobacco*dmage	-2.7492	0.634	-4.336	0.000
-3.992	-1.507			
tobacco*dmar	-9.1091	7.804	-1.167	0.243
-24.405	6.187			
tobacco*csex	2.9970	5.484	0.547	0.585
-7.751	13.745			
tobacco*tot_2.0	11.7438	10.104	1.162	0.245
-8.060	31.548			
tobacco*tot_3.0	-10.5362	11.869	-0.888	0.375
-33.800	12.727			
tobacco*tot_4.0	41.4315	14.421	2.873	0.004
13.166	69.697			
tobacco*tot_5.0	1.9828	18.193	0.109	0.913
-33.675	37.641			

tobacco*tot_6.0	14.1269	23.973	0.589	0.556
-32.860	61.114			
tobacco*tot_7.0	50.9727	32.542	1.566	0.117
-12.808	114.754			
tobacco*tot_8.0	116.8844	36.859	3.171	0.002
44.642	189.127			
tobacco*live_1.0	17.4014	37.752	0.461	0.645
-56.592	91.395			
tobacco*live_2.0	2.8189	32.850	0.086	0.932
-61.567	67.205			
tobacco*live_3.0	8.9817	16.619	0.540	0.589
-23.591	41.554			
tobacco*live_4.0	-0.7810	15.188	-0.051	0.959
-30.549	28.987			
tobacco*live_5.0	-23.2035	13.411	-1.730	0.084
-49.490	3.082			
tobacco*live_6.0	0.2856	14.108	0.020	0.984
-27.366	27.937			
tobacco*live_7.0	27.2467	16.057	1.697	0.090
-4.225	58.719			
tobacco*live_8.0	-0.0112	18.250	-0.001	1.000
-35.782	35.759			
tobacco*live_9.0	5.3072	14.470	0.367	0.714
-23.053	33.668			
tobacco*plur_1	0.4043	21.088	0.019	0.985
-40.927	41.736			

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Omnibus:	19873.048	Durbin-Watson:
1.963		
Prob(Omnibus):	0.000	Jarque-Bera (JB):
451672.410		
Skew:	0.126	Prob(JB):
0.00		
Kurtosis:	12.722	Cond. No.
1.66e+04		

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#### Notes:

[1]  $R^2$  is computed without centering (uncentered) since the model does not contain a constant.

[2] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[3] The condition number is large, 1.66e+04. This might indicate that there are

strong multicollinearity or other numerical problems.

How many covars once we include interaction terms?

(114610, 741)

5B Results Long Covars

# OLS Regression Results

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Dep. Variable:	dbrwt		R-squared:		
0.363					
Model:	OLS		Adj. R-squared:		
0.363					
Method:	Least Squares		F-statistic:		
3441.					
Date:	Mon, 02 Oct 2023		Prob (F-statistic):		
0.00					
Time:	12:06:08		Log-Likelihood:		
-8.6704e+05					
No. Observations:	114610		AIC:		
1.734e+06					
Df Residuals:	114590		BIC:		
1.734e+06					
Df Model:	19				
Covariance Type:	nonrobust				
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	coef	std err	t	P> t	[0.025
0.975]					
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intercept	-2713.6686	86.874	-31.237	0.000	-2883.940
-2543.397					
tobacco	-186.0027	3.976	-46.781	0.000	-193.796
-178.210					
8	187.5849	37.700	4.976	0.000	113.694
261.476					
18	58.6302	6.553	8.947	0.000	45.786
71.475					
35	129.7421	2.722	47.664	0.000	124.407
135.077					
36	133.0145	13.795	9.642	0.000	105.977
160.052					
37	1634.6725	97.614	16.746	0.000	1443.351
1825.994					
276	187.5849	37.700	4.976	0.000	113.694
261.476					
305	35.8496	76.290	0.470	0.638	-113.678
185.378					
419	26.4134	2.352	11.228	0.000	21.803
31.024					
421	24.2949	2.090	11.622	0.000	20.198
28.392					
439	11.0031	2.326	4.730	0.000	6.443
15.563					
528	0.2995	0.040	7.436	0.000	0.221

0.378					
529	-0.6387	0.576	-1.109	0.267	-1.768
0.490					
530	-8.3132	1.566	-5.308	0.000	-11.383
-5.244					
549	3.0272	7.270	0.416	0.677	-11.223
17.277					
737	-22.2441	2.485	-8.951	0.000	-27.115
-17.373					
1	-15.9317	11.266	-1.414	0.157	-38.014
6.150					
15	11.4969	5.607	2.050	0.040	0.507
22.487					
38	-15.9317	11.266	-1.414	0.157	-38.014
6.150					
52	-80.0723	28.908	-2.770	0.006	-136.731
-23.414					
418	7.4802	2.205	3.392	0.001	3.158
11.803					

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Omnibus:                1369.369   Durbin-Watson:
1.958
Prob(Omnibus):          0.000   Jarque-Bera (JB):
2417.017
Skew:                   0.042   Prob(JB):
0.00
Kurtosis:               3.706   Cond. No.
3.67e+20
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#### Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The smallest eigenvalue is 1.05e-30. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.

5B Results Short Covars (just x\_a\_tilde)

#### OLS Regression Results

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Dep. Variable:          dbrwt   R-squared:
0.363
Model:                  OLS     Adj. R-squared:
0.363
Method:                 Least Squares   F-statistic:
4352.
Date:                   Mon, 02 Oct 2023   Prob (F-statistic):

```

0.00  
Time: 12:06:08 Log-Likelihood:  
-8.6707e+05  
No. Observations: 114610 AIC:  
1.734e+06  
Df Residuals: 114594 BIC:  
1.734e+06  
Df Model: 15  
Covariance Type: nonrobust

	coef	std err	t	P> t	[0.025
0.975]					
intercept	-2690.5768	86.765	-31.010	0.000	-2860.635
-2520.519					
tobacco	-185.7886	3.922	-47.373	0.000	-193.475
-178.102					
8	189.9596	37.708	5.038	0.000	116.052
263.867					
18	46.7309	6.117	7.640	0.000	34.742
58.719					
35	129.7277	2.722	47.653	0.000	124.392
135.063					
36	133.0668	13.798	9.644	0.000	106.023
160.110					
37	1628.1265	97.627	16.677	0.000	1436.780
1819.473					
276	189.9596	37.708	5.038	0.000	116.052
263.867					
305	30.5322	76.307	0.400	0.689	-119.028
180.092					
419	16.0783	1.345	11.956	0.000	13.443
18.714					
421	29.9770	1.825	16.429	0.000	26.401
33.553					
439	13.8809	2.176	6.379	0.000	9.616
18.146					
528	0.2998	0.040	7.446	0.000	0.221
0.379					
529	-0.8663	0.573	-1.512	0.131	-1.989
0.257					
530	-8.1475	1.566	-5.203	0.000	-11.217
-5.078					
549	3.7922	7.269	0.522	0.602	-10.455
18.040					
737	-22.2142	2.486	-8.936	0.000	-27.086
-17.342					

```

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Omnibus:                1374.488    Durbin-Watson:
1.958
Prob(Omnibus):          0.000    Jarque-Bera (JB):
2427.597
Skew:                   0.043    Prob(JB):
0.00
Kurtosis:               3.708    Cond. No.
3.08e+19
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```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The smallest eigenvalue is 1.49e-28. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.

How many `x_a_tilde` elements?

```
Int64Index([8, 18, 35, 36, 37, 276, 305, 419, 421, 439, 528, 529, 530, 549,
           737],
           dtype='int64')
```

How many `x_b_tilde` elements?

```
Int64Index([1, 15, 38, 52, 418], dtype='int64')
```

How many overlapping elements?

```
[]
```