

The Vuong Macro

Model Information

Data Set	predict
Response	alq
Number of Observations Used	2655
Model 1	nb
Distribution	NB
Predicted Variable	prednb
Number of Parameters	4
Scale	0.6381
Log Likelihood	-5281.1922
Model 2	zinb
Distribution	ZINB
Predicted Variable	predzinb
Number of Parameters	5
Scale	0.2236
Zero-inflation Probability	p0
Log Likelihood	-5172.0145

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Vuong Test

H0: models are equally close to the true model

Ha: one of the models is closer to the true model

Vuong Statistic	Z	Pr> Z	Preferred Model
Unadjusted	-7.5906	<.0001	zinb
Akaike Adjusted	-7.5211	<.0001	zinb
Schwarz Adjusted	-7.3165	<.0001	zinb

The Vuong Macro

Clarke Sign Test

H0: models are equally close to the true model

Ha: one of the models is closer to the true model

Clarke Statistic	M	Pr>= M	Preferred Model
Unadjusted	-307.500	<.0001	zinb
Akaike Adjusted	-305.500	<.0001	zinb
Schwarz Adjusted	-303.500	<.0001	zinb