**Lab Session II Thursday – Chp. 14 – Survey Weights**

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log: J:\Multilevel TA\Chp14\_Weights.log

log type: text

opened on: 19 Apr 2012, 02:40:34

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. \*\*Chp 14\*\*

. \*\*Survey weights\*\*

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. \*\*\*\* Example 14.1 \*\*\*\*

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. clear

. set more off, permanently

(set more preference recorded)

. \*infile SCHOOLID StIDStd STRATUM W\_FSTUWT grade sex AGE IMMIG ESCS STUDREL JOYREAD METASUM UNDREM p

> rivate urban SCHSIZE SELSCH STRATIO W\_FSCHWT using "/Users/Jon/Documents/Snijders/SecondEditionExam

> ples/DataSnijdersSecondEdition/pisacc/pisacc.dat" in 2/5234, clear

. infile SCHOOLID StIDStd STRATUM W\_FSTUWT grade sex AGE IMMIG ESCS STUDREL JOYREAD METASUM UNDREM pr

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'NA' cannot be read as a number for METASUM[4021]

'NA' cannot be read as a number for IMMIG[4026]

'NA' cannot be read as a number for UNDREM[4037]

'NA' cannot be read as a number for METASUM[4042]

'NA' cannot be read as a number for UNDREM[4042]

'NA' cannot be read as a number for METASUM[4051]

'NA' cannot be read as a number for JOYREAD[4065]

'NA' cannot be read as a number for JOYREAD[4072]

'NA' cannot be read as a number for JOYREAD[4083]

'NA' cannot be read as a number for IMMIG[4105]

'NA' cannot be read as a number for UNDREM[4117]

'NA' cannot be read as a number for UNDREM[4118]

'NA' cannot be read as a number for STUDREL[4120]

'NA' cannot be read as a number for JOYREAD[4121]

'NA' cannot be read as a number for UNDREM[4141]

'NA' cannot be read as a number for METASUM[4154]

'NA' cannot be read as a number for UNDREM[4154]

'NA' cannot be read as a number for IMMIG[4172]

'NA' cannot be read as a number for UNDREM[4225]

'NA' cannot be read as a number for IMMIG[4229]

'NA' cannot be read as a number for ESCS[4241]

'NA' cannot be read as a number for STUDREL[4243]

'NA' cannot be read as a number for METASUM[4243]

'NA' cannot be read as a number for UNDREM[4243]

'NA' cannot be read as a number for METASUM[4246]

'NA' cannot be read as a number for UNDREM[4246]

'NA' cannot be read as a number for METASUM[4249]

'NA' cannot be read as a number for UNDREM[4249]

'NA' cannot be read as a number for METASUM[4252]

'NA' cannot be read as a number for STUDREL[4254]

'NA' cannot be read as a number for METASUM[4254]

'NA' cannot be read as a number for UNDREM[4254]

'NA' cannot be read as a number for METASUM[4258]

'NA' cannot be read as a number for UNDREM[4258]

'NA' cannot be read as a number for UNDREM[4259]

'NA' cannot be read as a number for METASUM[4262]

'NA' cannot be read as a number for UNDREM[4262]

'NA' cannot be read as a number for JOYREAD[4271]

'NA' cannot be read as a number for IMMIG[4289]

'NA' cannot be read as a number for IMMIG[4315]

'NA' cannot be read as a number for METASUM[4315]

'NA' cannot be read as a number for JOYREAD[4319]

'NA' cannot be read as a number for METASUM[4324]

'NA' cannot be read as a number for IMMIG[4346]

'NA' cannot be read as a number for METASUM[4360]

'NA' cannot be read as a number for METASUM[4373]

'NA' cannot be read as a number for METASUM[4375]

'NA' cannot be read as a number for METASUM[4378]

'NA' cannot be read as a number for UNDREM[4378]

'NA' cannot be read as a number for METASUM[4382]

'NA' cannot be read as a number for UNDREM[4382]

'NA' cannot be read as a number for IMMIG[4383]

'NA' cannot be read as a number for METASUM[4383]

'NA' cannot be read as a number for UNDREM[4383]

'NA' cannot be read as a number for METASUM[4388]

'NA' cannot be read as a number for JOYREAD[4395]

'NA' cannot be read as a number for IMMIG[4397]

'NA' cannot be read as a number for UNDREM[4397]

'NA' cannot be read as a number for METASUM[4399]

'NA' cannot be read as a number for METASUM[4404]

'NA' cannot be read as a number for UNDREM[4404]

'NA' cannot be read as a number for UNDREM[4405]

'NA' cannot be read as a number for JOYREAD[4408]

'NA' cannot be read as a number for METASUM[4425]

'NA' cannot be read as a number for UNDREM[4425]

'NA' cannot be read as a number for METASUM[4437]

'NA' cannot be read as a number for UNDREM[4437]

'NA' cannot be read as a number for IMMIG[4474]

'NA' cannot be read as a number for METASUM[4485]

'NA' cannot be read as a number for UNDREM[4485]

'NA' cannot be read as a number for IMMIG[4487]

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'NA' cannot be read as a number for UNDREM[4487]

'NA' cannot be read as a number for UNDREM[4488]

'NA' cannot be read as a number for METASUM[4493]

'NA' cannot be read as a number for UNDREM[4493]

'NA' cannot be read as a number for METASUM[4498]

'NA' cannot be read as a number for IMMIG[4505]

'NA' cannot be read as a number for ESCS[4505]

'NA' cannot be read as a number for STUDREL[4505]

'NA' cannot be read as a number for JOYREAD[4505]

'NA' cannot be read as a number for METASUM[4505]

'NA' cannot be read as a number for UNDREM[4505]

'NA' cannot be read as a number for IMMIG[4506]

'NA' cannot be read as a number for ESCS[4506]

'NA' cannot be read as a number for STUDREL[4506]

'NA' cannot be read as a number for JOYREAD[4506]

'NA' cannot be read as a number for METASUM[4506]

'NA' cannot be read as a number for UNDREM[4506]

'NA' cannot be read as a number for ESCS[4507]

'NA' cannot be read as a number for STUDREL[4513]

'NA' cannot be read as a number for METASUM[4513]

'NA' cannot be read as a number for UNDREM[4513]

'NA' cannot be read as a number for STUDREL[4514]

'NA' cannot be read as a number for METASUM[4514]

'NA' cannot be read as a number for UNDREM[4514]

'NA' cannot be read as a number for UNDREM[4517]

'NA' cannot be read as a number for IMMIG[4531]

'NA' cannot be read as a number for UNDREM[4540]

'NA' cannot be read as a number for STRATIO[4569]

'NA' cannot be read as a number for STRATIO[4570]

'NA' cannot be read as a number for STRATIO[4571]

'NA' cannot be read as a number for STRATIO[4572]

'NA' cannot be read as a number for STRATIO[4573]

'NA' cannot be read as a number for STRATIO[4574]

'NA' cannot be read as a number for STRATIO[4575]

'NA' cannot be read as a number for STRATIO[4576]

'NA' cannot be read as a number for STRATIO[4577]

'NA' cannot be read as a number for STRATIO[4578]

'NA' cannot be read as a number for STRATIO[4579]

'NA' cannot be read as a number for STRATIO[4580]

'NA' cannot be read as a number for STRATIO[4581]

'NA' cannot be read as a number for STRATIO[4582]

'NA' cannot be read as a number for STRATIO[4583]

'NA' cannot be read as a number for METASUM[4584]

'NA' cannot be read as a number for UNDREM[4584]

'NA' cannot be read as a number for STRATIO[4584]

'NA' cannot be read as a number for STRATIO[4585]

'NA' cannot be read as a number for STRATIO[4586]

'NA' cannot be read as a number for STRATIO[4587]

'NA' cannot be read as a number for STRATIO[4588]

'NA' cannot be read as a number for STRATIO[4589]

'NA' cannot be read as a number for STRATIO[4590]

'NA' cannot be read as a number for STRATIO[4591]

'NA' cannot be read as a number for STRATIO[4592]

'NA' cannot be read as a number for STRATIO[4593]

'NA' cannot be read as a number for STRATIO[4594]

'NA' cannot be read as a number for STRATIO[4595]

'NA' cannot be read as a number for STRATIO[4596]

'NA' cannot be read as a number for STRATIO[4597]

'NA' cannot be read as a number for STRATIO[4598]

'NA' cannot be read as a number for STRATIO[4599]

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'NA' cannot be read as a number for METASUM[4601]

'NA' cannot be read as a number for UNDREM[4601]

'NA' cannot be read as a number for STRATIO[4601]

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'NA' cannot be read as a number for STRATIO[4604]

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'NA' cannot be read as a number for STRATIO[4606]

'NA' cannot be read as a number for STRATIO[4607]

'NA' cannot be read as a number for IMMIG[4611]

'NA' cannot be read as a number for IMMIG[4619]

'NA' cannot be read as a number for UNDREM[4641]

'NA' cannot be read as a number for JOYREAD[4643]

'NA' cannot be read as a number for JOYREAD[4663]

'NA' cannot be read as a number for METASUM[4664]

'NA' cannot be read as a number for METASUM[4665]

'NA' cannot be read as a number for UNDREM[4665]

'NA' cannot be read as a number for JOYREAD[4675]

'NA' cannot be read as a number for UNDREM[4677]

'NA' cannot be read as a number for JOYREAD[4699]

'NA' cannot be read as a number for METASUM[4716]

'NA' cannot be read as a number for UNDREM[4716]

'NA' cannot be read as a number for METASUM[4724]

'NA' cannot be read as a number for METASUM[4725]

'NA' cannot be read as a number for UNDREM[4725]

'NA' cannot be read as a number for METASUM[4738]

'NA' cannot be read as a number for IMMIG[4746]

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'NA' cannot be read as a number for METASUM[4757]

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'NA' cannot be read as a number for IMMIG[4765]

'NA' cannot be read as a number for IMMIG[4768]

'NA' cannot be read as a number for IMMIG[4776]

'NA' cannot be read as a number for METASUM[4777]

'NA' cannot be read as a number for UNDREM[4777]

'NA' cannot be read as a number for STUDREL[4778]

'NA' cannot be read as a number for METASUM[4778]

'NA' cannot be read as a number for UNDREM[4778]

'NA' cannot be read as a number for ESCS[4779]

'NA' cannot be read as a number for STUDREL[4779]

'NA' cannot be read as a number for METASUM[4779]

'NA' cannot be read as a number for UNDREM[4779]

'NA' cannot be read as a number for JOYREAD[4784]

'NA' cannot be read as a number for IMMIG[4793]

'NA' cannot be read as a number for METASUM[4793]

'NA' cannot be read as a number for UNDREM[4793]

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'NA' cannot be read as a number for UNDREM[4808]

'NA' cannot be read as a number for UNDREM[4810]

'NA' cannot be read as a number for METASUM[4817]

'NA' cannot be read as a number for UNDREM[4817]

'NA' cannot be read as a number for ESCS[4819]

'NA' cannot be read as a number for METASUM[4819]

'NA' cannot be read as a number for UNDREM[4820]

'NA' cannot be read as a number for METASUM[4834]

'NA' cannot be read as a number for STUDREL[4868]

'NA' cannot be read as a number for METASUM[4868]

'NA' cannot be read as a number for UNDREM[4868]

'NA' cannot be read as a number for METASUM[4883]

'NA' cannot be read as a number for JOYREAD[4887]

'NA' cannot be read as a number for SCHSIZE[4897]

'NA' cannot be read as a number for STRATIO[4897]

'NA' cannot be read as a number for SCHSIZE[4898]

'NA' cannot be read as a number for STRATIO[4898]

'NA' cannot be read as a number for SCHSIZE[4899]

'NA' cannot be read as a number for STRATIO[4899]

'NA' cannot be read as a number for SCHSIZE[4900]

'NA' cannot be read as a number for STRATIO[4900]

'NA' cannot be read as a number for SCHSIZE[4901]

'NA' cannot be read as a number for STRATIO[4901]

'NA' cannot be read as a number for SCHSIZE[4902]

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'NA' cannot be read as a number for SCHSIZE[4903]

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'NA' cannot be read as a number for STRATIO[4908]

'NA' cannot be read as a number for SCHSIZE[4909]

'NA' cannot be read as a number for STRATIO[4909]

'NA' cannot be read as a number for JOYREAD[4910]

'NA' cannot be read as a number for SCHSIZE[4910]

'NA' cannot be read as a number for STRATIO[4910]

'NA' cannot be read as a number for SCHSIZE[4911]

'NA' cannot be read as a number for STRATIO[4911]

'NA' cannot be read as a number for SCHSIZE[4912]

'NA' cannot be read as a number for STRATIO[4912]

'NA' cannot be read as a number for SCHSIZE[4913]

'NA' cannot be read as a number for STRATIO[4913]

'NA' cannot be read as a number for SCHSIZE[4914]

'NA' cannot be read as a number for STRATIO[4914]

'NA' cannot be read as a number for SCHSIZE[4915]

'NA' cannot be read as a number for STRATIO[4915]

'NA' cannot be read as a number for SCHSIZE[4916]

'NA' cannot be read as a number for STRATIO[4916]

'NA' cannot be read as a number for SCHSIZE[4917]

'NA' cannot be read as a number for STRATIO[4917]

'NA' cannot be read as a number for SCHSIZE[4918]

'NA' cannot be read as a number for STRATIO[4918]

'NA' cannot be read as a number for SCHSIZE[4919]

'NA' cannot be read as a number for STRATIO[4919]

'NA' cannot be read as a number for SCHSIZE[4920]

'NA' cannot be read as a number for STRATIO[4920]

'NA' cannot be read as a number for SCHSIZE[4921]

'NA' cannot be read as a number for STRATIO[4921]

'NA' cannot be read as a number for SCHSIZE[4922]

'NA' cannot be read as a number for STRATIO[4922]

'NA' cannot be read as a number for SCHSIZE[4923]

'NA' cannot be read as a number for STRATIO[4923]

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'NA' cannot be read as a number for SCHSIZE[4925]

'NA' cannot be read as a number for STRATIO[4925]

'NA' cannot be read as a number for IMMIG[4926]

'NA' cannot be read as a number for SCHSIZE[4926]

'NA' cannot be read as a number for STRATIO[4926]

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'NA' cannot be read as a number for STRATIO[4928]

'NA' cannot be read as a number for SCHSIZE[4929]

'NA' cannot be read as a number for STRATIO[4929]

'NA' cannot be read as a number for SCHSIZE[4930]

'NA' cannot be read as a number for STRATIO[4930]

'NA' cannot be read as a number for IMMIG[4934]

'NA' cannot be read as a number for METASUM[4934]

'NA' cannot be read as a number for STUDREL[4947]

'NA' cannot be read as a number for METASUM[4947]

'NA' cannot be read as a number for UNDREM[4947]

'NA' cannot be read as a number for METASUM[4989]

'NA' cannot be read as a number for IMMIG[5010]

'NA' cannot be read as a number for ESCS[5014]

'NA' cannot be read as a number for UNDREM[5019]

'NA' cannot be read as a number for JOYREAD[5027]

'NA' cannot be read as a number for METASUM[5027]

'NA' cannot be read as a number for METASUM[5034]

'NA' cannot be read as a number for UNDREM[5034]

'NA' cannot be read as a number for METASUM[5045]

'NA' cannot be read as a number for UNDREM[5045]

'NA' cannot be read as a number for METASUM[5092]

'NA' cannot be read as a number for UNDREM[5092]

'NA' cannot be read as a number for UNDREM[5099]

'NA' cannot be read as a number for IMMIG[5109]

'NA' cannot be read as a number for IMMIG[5110]

'NA' cannot be read as a number for ESCS[5110]

'NA' cannot be read as a number for STUDREL[5110]

'NA' cannot be read as a number for JOYREAD[5110]

'NA' cannot be read as a number for METASUM[5110]

'NA' cannot be read as a number for UNDREM[5110]

'NA' cannot be read as a number for METASUM[5113]

'NA' cannot be read as a number for UNDREM[5113]

'NA' cannot be read as a number for STUDREL[5124]

'NA' cannot be read as a number for METASUM[5124]

'NA' cannot be read as a number for UNDREM[5124]

'NA' cannot be read as a number for STUDREL[5125]

'NA' cannot be read as a number for JOYREAD[5125]

'NA' cannot be read as a number for METASUM[5125]

'NA' cannot be read as a number for UNDREM[5125]

'NA' cannot be read as a number for IMMIG[5127]

'NA' cannot be read as a number for UNDREM[5127]

'NA' cannot be read as a number for METASUM[5133]

'NA' cannot be read as a number for IMMIG[5135]

'NA' cannot be read as a number for STUDREL[5137]

'NA' cannot be read as a number for METASUM[5137]

'NA' cannot be read as a number for UNDREM[5137]

'NA' cannot be read as a number for STUDREL[5140]

'NA' cannot be read as a number for IMMIG[5151]

'NA' cannot be read as a number for UNDREM[5154]

'NA' cannot be read as a number for METASUM[5202]

'NA' cannot be read as a number for METASUM[5209]

'NA' cannot be read as a number for UNDREM[5209]

'NA' cannot be read as a number for METASUM[5231]

(eof not at end of obs)

(5233 observations read)

.

. \*The weights have to be transformed according to the manual!

. bysort SCHOOLID: egen gmeanW\_FSTUWT=mean(W\_FSTUWT)

. gen w1ij= W\_FSTUWT/gmeanW\_FSTUWT

. gen ww = w1\*W\_FSCHWT

. egen avww = mean(ww)

. gen w2j=W\_FSCHWT/avww

.

. bysort SCHOOLID: egen gmeanIMMIG=mean(IMMIG)

. bysort SCHOOLID: egen gmeanESCS =mean(ESCS)

.

. tabulate urban, gen(urbD)

urban | Freq. Percent Cum.

------------+-----------------------------------

1 | 1,335 25.51 25.51

2 | 670 12.80 38.31

3 | 905 17.29 55.61

4 | 1,617 30.90 86.51

5 | 706 13.49 100.00

------------+-----------------------------------

Total | 5,233 100.00

. recode urban (1/2=1 "City") (3/4=2 "Town" ) (5=3 "Village"), gen(newUrb)

(3898 differences between urban and newUrb)

. tabulate newUrb, gen(newUrbD)

RECODE of |

urban | Freq. Percent Cum.

------------+-----------------------------------

City | 2,005 38.31 38.31

Town | 2,522 48.19 86.51

Village | 706 13.49 100.00

------------+-----------------------------------

Total | 5,233 100.00

.

. \*The inclusion of probability weigths in Stata

. \*(Table 14.6)

.

. \*With weights on both levels

. set more off

. xtmixed METASUM grade sex AGE IMMIG ESCS gmeanIMMIG gmeanESCS urbD1 urbD2 urbD3 urbD4 [pw= w1ij] ||

> SCHOOLID: , pweight(w2j) var

Obtaining starting values by EM:

Performing gradient-based optimization:

Iteration 0: log pseudolikelihood = -6733.2475

Iteration 1: log pseudolikelihood = -6730.8343

Iteration 2: log pseudolikelihood = -6730.6489

Iteration 3: log pseudolikelihood = -6730.6487

Computing standard errors:

Mixed-effects regression Number of obs = 4864

Group variable: SCHOOLID Number of groups = 165

Obs per group: min = 1

avg = 29.5

max = 40

Wald chi2(11) = 392.56

Log pseudolikelihood = -6730.6487 Prob > chi2 = 0.0000

(Std. Err. adjusted for 165 clusters in SCHOOLID)

------------------------------------------------------------------------------

| Robust

METASUM | Coef. Std. Err. z P>|z| [95% Conf. Interval]

-------------+----------------------------------------------------------------

grade | .1985922 .042959 4.62 0.000 .1143942 .2827903

sex | -.3491521 .0408025 -8.56 0.000 -.4291236 -.2691806

AGE | -.1447398 .1018826 -1.42 0.155 -.3444259 .0549464

IMMIG | -.0169261 .0482473 -0.35 0.726 -.1114891 .0776368

ESCS | .0744204 .0354647 2.10 0.036 .0049108 .1439299

gmeanIMMIG | .3261602 .1387882 2.35 0.019 .0541404 .59818

gmeanESCS | .3310075 .07462 4.44 0.000 .184755 .4772599

urbD1 | .1274522 .103117 1.24 0.216 -.0746534 .3295578

urbD2 | -.2563836 .1316497 -1.95 0.051 -.5144122 .001645

urbD3 | -.1678286 .1022912 -1.64 0.101 -.3683156 .0326584

urbD4 | -.2192106 .1187526 -1.85 0.065 -.4519614 .0135402

\_cons | .2396632 1.531458 0.16 0.876 -2.76194 3.241266

------------------------------------------------------------------------------

------------------------------------------------------------------------------

| Robust

Random-effects Parameters | Estimate Std. Err. [95% Conf. Interval]

-----------------------------+------------------------------------------------

SCHOOLID: Identity |

var(\_cons) | .0367097 .0108201 .0206011 .0654141

-----------------------------+------------------------------------------------

var(Residual) | .8966027 .0451818 .8122807 .9896781

------------------------------------------------------------------------------

. est store mod1

.

. \*Without weights

.

. xtmixed METASUM grade sex AGE IMMIG ESCS gmeanIMMIG gmeanESCS urbD1 urbD2 urbD3 urbD4 || SCHOOLID:

> , var

Performing EM optimization:

Performing gradient-based optimization:

Iteration 0: log likelihood = -6818.9111

Iteration 1: log likelihood = -6818.9111

Computing standard errors:

Mixed-effects ML regression Number of obs = 4864

Group variable: SCHOOLID Number of groups = 165

Obs per group: min = 1

avg = 29.5

max = 40

Wald chi2(11) = 309.10

Log likelihood = -6818.9111 Prob > chi2 = 0.0000

------------------------------------------------------------------------------

METASUM | Coef. Std. Err. z P>|z| [95% Conf. Interval]

-------------+----------------------------------------------------------------

grade | .2243614 .0313279 7.16 0.000 .1629599 .2857628

sex | -.320653 .0282794 -11.34 0.000 -.3760795 -.2652264

AGE | -.1211864 .0559856 -2.16 0.030 -.2309161 -.0114567

IMMIG | .022548 .0306204 0.74 0.462 -.0374668 .0825628

ESCS | .108655 .0187296 5.80 0.000 .0719457 .1453643

gmeanIMMIG | .1250867 .0955641 1.31 0.191 -.0622155 .3123889

gmeanESCS | .1886501 .0505245 3.73 0.000 .089624 .2876763

urbD1 | .0817848 .07859 1.04 0.298 -.0722488 .2358183

urbD2 | -.0784901 .0966077 -0.81 0.417 -.2678377 .1108576

urbD3 | -.0888647 .0789711 -1.13 0.260 -.2436452 .0659157

urbD4 | -.0121694 .0727434 -0.17 0.867 -.1547439 .1304051

\_cons | -.2947332 .7810821 -0.38 0.706 -1.825626 1.23616

------------------------------------------------------------------------------

------------------------------------------------------------------------------

Random-effects Parameters | Estimate Std. Err. [95% Conf. Interval]

-----------------------------+------------------------------------------------

SCHOOLID: Identity |

var(\_cons) | .0401069 .0079399 .0272088 .0591194

-----------------------------+------------------------------------------------

var(Residual) | .9406048 .0193888 .9033609 .9793843

------------------------------------------------------------------------------

LR test vs. linear regression: chibar2(01) = 73.25 Prob >= chibar2 = 0.0000

. est store mod2

.

. est table mod1 mod2, star

----------------------------------------------

Variable | mod1 mod2

-------------+--------------------------------

METASUM |

grade | .19859222\*\*\* .22436136\*\*\*

sex | -.34915211\*\*\* -.32065299\*\*\*

AGE | -.14473975 -.12118639\*

IMMIG | -.01692612 .02254798

ESCS | .07442035\* .10865496\*\*\*

gmeanIMMIG | .3261602\* .12508671

gmeanESCS | .33100749\*\*\* .18865015\*\*\*

urbD1 | .12745224 .08178475

urbD2 | -.25638359 -.07849007

urbD3 | -.1678286 -.08886473

urbD4 | -.21921064 -.0121694

\_cons | .23966322 -.29473322

-------------+--------------------------------

lns1\_1\_1 |

\_cons | -1.6523574\*\*\* -1.6081033\*\*\*

-------------+--------------------------------

lnsig\_e |

\_cons | -.05457121\* -.03061609\*\*

----------------------------------------------

legend: \* p<0.05; \*\* p<0.01; \*\*\* p<0.001

.

. capture log close