

```

1 .
2 . *----- Presented manually trimmed models -----
> ----
3 . est clear

4 .
5 . // socio-demog manuall trimmed to .10:
6 . regress WHPpain age educ2-educ7 marrw11-marrw13 marrw15 ///
> havmil radhlw1 ///
> bfffpain2 bfffpain9 avgcumdosew1 if gender==2, vce(cluster id)

```

```

Linear regression                                Number of obs =      362
                                                F( 15, 361) =      .
                                                Prob > F      =      .
                                                R-squared     =    0.4895
                                                Root MSE     =   16.326

```

(Std. Err. adjusted for 362 clusters in id)

WHPpain	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.3149962	.1113547	2.83	0.005	.0960109	.5339815
educ2	27.16401	4.349169	6.25	0.000	18.61112	35.7169
educ3	21.5506	4.220445	5.11	0.000	13.25086	29.85035
educ4	23.37946	5.934744	3.94	0.000	11.70844	35.05047
educ5	16.64133	4.049502	4.11	0.000	8.677749	24.6049
educ6	15.59623	3.983016	3.92	0.000	7.7634	23.42906
educ7	5.423939	7.66321	0.71	0.480	-9.646202	20.49408
marrw11	-2.846145	4.56045	-0.62	0.533	-11.81453	6.12224
marrw12	2.44895	10.54716	0.23	0.817	-18.29264	23.19054
marrw13	-6.03832	4.603947	-1.31	0.191	-15.09224	3.015604
marrw15	-14.60872	6.601064	-2.21	0.028	-27.59009	-1.627349
havgmil	.0009928	.0015838	0.63	0.531	-.0021218	.0041074
radhlw1	-.0228971	.0249127	-0.92	0.359	-.0718893	.0260951
bfffpain2	-3.189878	.3874148	-8.23	0.000	-3.951751	-2.428005
bfffpain9	2.104301	.6874536	3.06	0.002	.7523841	3.456217
avgcumdosew1	2.887038	2.046904	1.41	0.159	-1.138315	6.912391
_cons	14.4813	10.93096	1.32	0.186	-7.01505	35.97766

```

7 . eststo wavel

8 .
9 . // manually simultaneously trimmed to .10:
10 . set more off

11 . regress WHPpain age childw2 ///
    > emplw22-emplw26 occ1w2-occ8w2 inclw2-inc4w2 radhlw2 radchw2 ///
    > radtlw2 havmil bffffpain11 bffffpain14 bffffpain15 ///
    > bffffpain17 bffffpain21 bffffpain25 ///
    > bfpnl1Xd2 avgcumdosew2 `bfw2b' if gender==2

```

Source	SS	df	MS	Number of obs =	363
Model	98913.4752	31	3190.75726	F(31, 331) =	12.95
Residual	81533.3884	331	246.324436	Prob > F =	0.0000
Total	180446.864	362	498.471999	R-squared =	0.5482
				Adj R-squared =	0.5058
				Root MSE =	15.695

WHPpain	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age	.1989545	.1033169	1.93	0.055	-.0042859	.402195
childw2	1.94167	1.177195	1.65	0.100	-.3740584	4.257397
emplw22	1.357603	7.001555	0.19	0.846	-12.41555	15.13076
emplw23	1.007554	7.460699	0.14	0.893	-13.66881	15.68392
emplw24	-2.182288	17.47187	-0.12	0.901	-36.55219	32.18761
emplw25	11.90294	8.095655	1.47	0.142	-4.022478	27.82837
emplw26	.4261291	7.527861	0.06	0.955	-14.38235	15.23461
occ1w2	16.97924	8.273661	2.05	0.041	.703646	33.25482
occ2w2	17.87478	8.515428	2.10	0.037	1.123596	34.62596
occ3w2	18.82093	8.684719	2.17	0.031	1.73673	35.90514
occ4w2	19.27829	9.209753	2.09	0.037	1.161259	37.39531
occ5w2	20.5761	9.769155	2.11	0.036	1.358636	39.79356
occ6w2	19.59901	9.729629	2.01	0.045	.4593069	38.73872
occ7w2	10.66718	9.06973	1.18	0.240	-7.174405	28.50876
occ8w2	13.94852	8.931521	1.56	0.119	-3.621181	31.51822
inclw2	-9.624302	8.442618	-1.14	0.255	-26.23225	6.983651
inc2w2	-10.23959	8.331522	-1.23	0.220	-26.629	6.14982
inc3w2	-14.16643	8.396595	-1.69	0.093	-30.68385	2.350993
inc4w2	-17.73316	9.901539	-1.79	0.074	-37.21104	1.744724
radhlw2	.0143386	.0309488	0.46	0.643	-.0465426	.0752199
radchw2	-.0110978	.0338735	-0.33	0.743	-.0777324	.0555368
radtlw2	.0205287	.034707	0.59	0.555	-.0477454	.0888028
havamil	-.0014928	.00378	-0.39	0.693	-.0089287	.0059432
bffffpain11	.0957743	.0099645	9.61	0.000	.0761727	.115376
bffffpain14	-.0005795	.0001186	-4.89	0.000	-.0008129	-.0003462
bffffpain15	-.0008039	.0001478	-5.44	0.000	-.0010946	-.0005132
bffffpain17	2.736049	.5017608	5.45	0.000	1.749007	3.723091

bffffpain21	-.00029	.0000949	-3.06	0.002	-.0004766	-.0001033
bffffpain25	.0000392	6.43e-06	6.10	0.000	.0000266	.0000519
bfpn11Xd2	-.0004056	.0024852	-0.16	0.870	-.0052944	.0044831
avgcumdosew2	.716212	.7485934	0.96	0.339	-.7563886	2.188813
_cons	-9.523256	7.657394	-1.24	0.215	-24.58655	5.540039

12 . eststo wave2

13 .

14 . // manually simultaneously trimmed to .10:

15 . regress WHPpain age educ2-educ7 bffffpain3 ///

> bffffpain8-bffffpain12 bffffpain14 bffffpain16 ///

> bffffpain21-bffffpain34 avgcumdosew3 if gender==2, vce(cluster id)

Linear regression

Number of obs = 363

F(26, 362) = .

Prob > F = .

R-squared = 0.6870

Root MSE = 12.984

(Std. Err. adjusted for 363 clusters in id)

WHPpain	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.2642201	.0684664	3.86	0.000	.1295782	.3988619
educ2	10.18435	3.406269	2.99	0.003	3.485794	16.88291
educ3	7.366582	2.565716	2.87	0.004	2.321001	12.41216
educ4	11.15454	3.932469	2.84	0.005	3.421188	18.88789
educ5	6.316485	2.562699	2.46	0.014	1.276838	11.35613
educ6	5.228082	2.448383	2.14	0.033	.4132425	10.04292
educ7	-1.916834	8.900954	-0.22	0.830	-19.42091	15.58724
bffffpain3	.1230802	.0385623	3.19	0.002	.0472459	.1989146
bffffpain8	1.698572	.3368328	5.04	0.000	1.036177	2.360966
bffffpain9	-1.105709	.310253	-3.56	0.000	-1.715833	-.4955843
bffffpain11	.0186909	.0094106	1.99	0.048	.0001846	.0371972
bffffpain12	.1030104	.0227413	4.53	0.000	.0582888	.1477321
bffffpain14	-.0002547	.0000471	-5.41	0.000	-.0003473	-.0001621
bffffpain16	.1059307	.0144694	7.32	0.000	.077476	.1343853
bffffpain21	-.000324	.0000813	-3.99	0.000	-.0004838	-.0001642
bffffpain22	-.0001226	.000043	-2.85	0.005	-.0002071	-.000038
bffffpain23	-.002612	.000528	-4.95	0.000	-.0036502	-.0015737
bffffpain24	-.0054488	.0019768	-2.76	0.006	-.0093362	-.0015615
bffffpain25	.0000457	.0000128	3.56	0.000	.0000205	.0000709
bffffpain26	-.0006432	.0001015	-6.34	0.000	-.0008428	-.0004437
bffffpain27	-.0000768	.0000188	-4.08	0.000	-.0001138	-.0000398
bffffpain28	3.81e-06	1.24e-06	3.09	0.002	1.38e-06	6.24e-06
bffffpain29	17.62047	3.792054	4.65	0.000	10.16325	25.07769

bffffpain32	-9.925675	2.574852	-3.85	0.000	-14.98922	-4.862128
bffffpain33	.6115375	.1195159	5.12	0.000	.3765049	.8465702
bffffpain34	3.538414	.2847616	12.43	0.000	2.978419	4.098408
avgcumdosew3	-.1052353	.4490107	-0.23	0.815	-.9882323	.7777618
_cons	-10.08426	4.871599	-2.07	0.039	-19.66445	-.504067

16 . eststo wave3

17 .

18 .

```
19 . estout *, cells(b(star fmt(%9.3f)) se(par) p)          ///
>      stats(r2_a bic N, fmt(%9.3f %9.0g) labels(adjR^2 BIC))  ///
>      legend collabels(none) varlabels(_cons Constant)  ///
>      title("Manually simultaneously trimmed to .10 " ///
>            "of reconstructed dose on female pain")
```

Manually simultaneously trimmed to .10 of reconstructed dose on female pain

	wave1	wave2	wave3
age	0.315** (0.111)	0.199 (0.103)	0.264*** (0.068)
	0.005	0.055	0.000
educ2	27.164*** (4.349)		10.184** (3.406)
	0.000		0.003
educ3	21.551*** (4.220)		7.367** (2.566)
	0.000		0.004
educ4	23.379*** (5.935)		11.155** (3.932)
	0.000		0.005
educ5	16.641*** (4.050)		6.316* (2.563)
	0.000		0.014
educ6	15.596*** (3.983)		5.228* (2.448)
	0.000		0.033
educ7	5.424 (7.663)		-1.917 (8.901)
	0.480		0.830
marrw11	-2.846 (4.560)		
	0.533		
marrw12	2.449 (10.547)		
	0.817		
marrw13	-6.038		

	(4.604)		
	0.191		
marrw15	-14.609*		
	(6.601)		
	0.028		
havmil	0.001	-0.001	
	(0.002)	(0.004)	
	0.531	0.693	
radhlw1	-0.023		
	(0.025)		
	0.359		
bfffpain2	-3.190***		
	(0.387)		
	0.000		
bfffpain9	2.104**		-1.106***
	(0.687)		(0.310)
	0.002		0.000
avgcumdosew1	2.887		
	(2.047)		
	0.159		
childw2		1.942	
		(1.177)	
		0.100	
emplw22		1.358	
		(7.002)	
		0.846	
emplw23		1.008	
		(7.461)	
		0.893	
emplw24		-2.182	
		(17.472)	
		0.901	
emplw25		11.903	
		(8.096)	
		0.142	
emplw26		0.426	
		(7.528)	
		0.955	
occ1w2		16.979*	
		(8.274)	
		0.041	
occ2w2		17.875*	
		(8.515)	
		0.037	
occ3w2		18.821*	
		(8.685)	
		0.031	
occ4w2		19.278*	
		(9.210)	

	0.037	
occ5w2	20.576*	
	(9.769)	
	0.036	
occ6w2	19.599*	
	(9.730)	
	0.045	
occ7w2	10.667	
	(9.070)	
	0.240	
occ8w2	13.949	
	(8.932)	
	0.119	
inclw2	-9.624	
	(8.443)	
	0.255	
inc2w2	-10.240	
	(8.332)	
	0.220	
inc3w2	-14.166	
	(8.397)	
	0.093	
inc4w2	-17.733	
	(9.902)	
	0.074	
radhlw2	0.014	
	(0.031)	
	0.643	
radchw2	-0.011	
	(0.034)	
	0.743	
radtlw2	0.021	
	(0.035)	
	0.555	
bffffpain11	0.096***	0.019*
	(0.010)	(0.009)
	0.000	0.048
bffffpain14	-0.001***	-0.000***
	(0.000)	(0.000)
	0.000	0.000
bffffpain15	-0.001***	
	(0.000)	
	0.000	
bffffpain17	2.736***	
	(0.502)	
	0.000	
bffffpain21	-0.000**	-0.000***
	(0.000)	(0.000)
	0.002	0.000

bffffpain25	0.000*** (0.000)	0.000*** (0.000)
	0.000	0.000
bfpn11Xd2	-0.000 (0.002)	
	0.870	
avgcumdosew2	0.716 (0.749)	
	0.339	
bffffpain3		0.123** (0.039)
		0.002
bffffpain8		1.699*** (0.337)
		0.000
bffffpain12		0.103*** (0.023)
		0.000
bffffpain16		0.106*** (0.014)
		0.000
bffffpain22		-0.000** (0.000)
		0.005
bffffpain23		-0.003*** (0.001)
		0.000
bffffpain24		-0.005** (0.002)
		0.006
bffffpain26		-0.001*** (0.000)
		0.000
bffffpain27		-0.000*** (0.000)
		0.000
bffffpain28		0.000** (0.000)
		0.002
bffffpain29		17.620*** (3.792)
		0.000
bffffpain32		-9.926*** (2.575)
		0.000
bffffpain33		0.612*** (0.120)
		0.000
bffffpain34		3.538***

			(0.285)
			0.000
avgcumdosew3			-0.105
			(0.449)
			0.815
Constant	14.481	-9.523	-10.084*
	(10.931)	(7.657)	(4.872)
	0.186	0.215	0.039
adjR^2	0.466	0.506	0.662
BIC	3126.136	3184.185	3021.428
N	362	363	363

* p<0.05, ** p<0.01, *** p<0.001

20 .