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1 . title4 "Supporting regression analysis R. Yaffee 16 Aug 2012"
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Supporting regression analysis R. Yaffee 16 Aug 2012
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2 .
3 .
4 . des fdferwl cumdose1 cumdose2 cumdose3 crhrwl crhrw2 crhrw3 ///
> medcow1 medcow2 medcow3 ///
> age injselfr depagw1 depagw2 depagw3 BSIdep anxagw1 anxagw2 anxagw3 //
> /
> BSIanx BSIposymp illw1 illw2 illw3 whpsleep whpel whppa
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variable name	storage type	display format	value label	variable label
fdferwl	byte	%8.0g		* Level (in %) of fear of eating radioactively contaminated food in 1986
cumdose1	float	%9.0g		cumulative external dose in mGys in wave 1
cumdose2	float	%9.0g		cumulative external dose in mGys in wave 2
cumdose3	float	%9.0g		cumulative external dose in mGys in wave 3
crhrwl	float	%9.0g		Chornobyl related health risk: wave 1 alpha = .796
crhrw2	float	%9.0g		Chornobyl related health risk: wave 2 alpha = .822
crhrw3	float	%9.0g		Chornobyl related health risk: wave 3 alpha = .834
medcow1	byte	%8.0g		number of medical visits for a medical condition per year 1976-1986
medcow2	byte	%8.0g		number of medical visits for a medical condition per year 1987-1996
medcow3	byte	%8.0g		number of medical visits for a medical condition per year 1997-now
age	byte	%8.0g		* Respondent's age
injselfr	byte	%9.0g	dum	Were u injured because of Chornobyl acc in 1986?
depagw1	byte	%9.0g		Depression aggregated to wave 1 in 1986
depagw2	double	%9.0g		Depression aggregated to wave 2: 1987 thru 1996
depagw3	double	%9.0g		Depression aggregated to wave three:1997 thru 2009

BSIdep	byte	%9.0g	Brief symptom inventory depression subscale score
anxagw1	byte	%9.0g	Average Anxiety level for wave 1
anxagw2	double	%9.0g	Average Anxiety level for wave 2
anxagw3	double	%9.0g	Average Anxiety level for wave 3
BSI anx	byte	%9.0g	Brief symptom inventory anxiety subscale score
BSIposymp	int	%9.0g	Brief Symptom inventory positive symptom total subscale
illw1	byte	%8.0g	Total number of illnesses experienced in time period 1976-1986
illw2	byte	%8.0g	Total number of illnesses experienced in time period 1987-1996
illw3	byte	%8.0g	Total number of illnesses experienced in time period 1996-NOW
whpsleep	float	%9.0g	
whpel	float	%9.0g	
whppa	float	%9.0g	

5 .
 6 .
 7 .
 8 . title "Male dose-perceived risk - anxiety and depression model"

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***** Male dose-perceived risk - anxiety and depression model *****
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9 .
10 . title4 "Auxiliary OLS regression models: Recording r2 and r2_a "


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Auxiliary OLS regression models: Recording r2 and r2_a


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11 . title4 "Preparation of nowcasting test of weak rationality"


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Preparation of nowcasting test of weak rationality


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12 .
13 . cap matrix drop r2amat
14 . matrix define r2amat = J(23,2,0)
15 . matrix colnames r2amat = r2 r2a
16 . matlist r2amat
```

	r2	r2a
r1	0	0
r2	0	0
r3	0	0
r4	0	0
r5	0	0
r6	0	0
r7	0	0
r8	0	0
r9	0	0
r10	0	0
r11	0	0
r12	0	0
r13	0	0
r14	0	0
r15	0	0
r16	0	0
r17	0	0
r18	0	0
r19	0	0
r20	0	0
r21	0	0
r22	0	0
r23	0	0

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17 .
18 . * 1
19 . regress depagw1 anxagw1 fdferw1 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	184847.958	2	92423.9788	F(2, 336)	=	187.81
Residual	165346.733	336	492.103371	Prob > F	=	0.0000
Total	350194.69	338	1036.07897	R-squared	=	0.5278
				Adj R-squared	=	0.5250
				Root MSE	=	22.183

depagw1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
anxagw1	.4536794	.0387789	11.70	0.000	.3773994 .5299595
fdferw1	.2276617	.0375959	6.06	0.000	.1537088 .3016147
_cons	-2.711011	1.581422	-1.71	0.087	-5.821746 .3997245

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20 . scalar r2`e(depvar)' = e(r2)
21 . scalar r2a`e(depvar)' = e(r2_a)
22 . matrix define r2mat1 = ( e(r2), e(r2_a) )
23 . * 2
24 . regress depagw2 illw1 crhrw1 anxagw2 crhrw2 anxagw1 fdferw1 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	53748.135	6	8958.02251	F(6, 332)	=	69.71
Residual	42665.1541	332	128.5095	Prob > F	=	0.0000
Total	96413.2891	338	285.246417	R-squared	=	0.5575
				Adj R-squared	=	0.5495
				Root MSE	=	11.336

depagw2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw1	5.758001	1.794671	3.21	0.001	2.22764 9.288362
crhrw1	-3.439421	1.183639	-2.91	0.004	-5.767799 -1.111043
anxagw2	.5925984	.0425837	13.92	0.000	.5088306 .6763663
crhrw2	2.24275	1.237758	1.81	0.071	-.1920875 4.677588
anxagw1	-.0259494	.0227965	-1.14	0.256	-.0707931 .0188943
fdferw1	.0827349	.020009	4.13	0.000	.0433745 .1220953
_cons	.3914963	.9379176	0.42	0.677	-1.453514 2.236507

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25 .      scalar r2`e(depvar)' = e(r2)
26 .      scalar r2a`e(depvar)' = e(r2_a)
27 .      matrix define r2mat2 = ( e(r2), e(r2_a) )
28 .
29 . *3
30 . regress BSIdep BSIposymp illw2 medcow2 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	1606.24486	3	535.414952	F(3, 335)	=	152.55
Residual	1175.79644	335	3.50984012	Prob > F	=	0.0000
Total	2782.0413	338	8.23089141	R-squared	=	0.5774
				Adj R-squared	=	0.5736
				Root MSE	=	1.8735

BSIdep	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
BSIposymp	.0900334	.0047997	18.76	0.000	.0805921 .0994747
illw2	-.6450078	.1845199	-3.50	0.001	-1.007971 -.2820441
medcow2	.144335	.0358145	4.03	0.000	.0738853 .2147847
_cons	1.290468	.3519577	3.67	0.000	.5981421 1.982793

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31 .      cap predict rm`e(depvar)', xb
32 .      scalar r2`e(depvar)' = e(r2)
33 .      scalar r2a`e(depvar)' = e(r2_a)
34 .      matrix define r2mat3 = ( e(r2), e(r2_a) )
35 . *4
36 .
37 . regress illw1 depagw1 medcow1 if gender==1

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Source	SS	df	MS	Number of obs	=	338
Model	2.29300308	2	1.14650154	F(2, 335)	=	9.17
Residual	41.8638017	335	.124966572	Prob > F	=	0.0001
Total	44.1568047	337	.131029094	R-squared	=	0.0519
				Adj R-squared	=	0.0463
				Root MSE	=	.35351

illlw1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw1	.0014521	.0005978	2.43	0.016	.0002762 .0026279
medcow1	.0311646	.0086795	3.59	0.000	.0140915 .0482378
_cons	.0378126	.0231605	1.63	0.103	-.0077457 .0833709

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38 .      scalar r2`e(depvar)' = e(r2)

39 .      scalar r2a`e(depvar)' = e(r2_a)

40 .      matrix define r2mat4 = ( e(r2), e(r2_a) )

41 .
42 . *5
43 . regress BSIposymp depagw1 BSIdep BSIanx whpsleep if gender==1

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Source	SS	df	MS	Number of obs = 339
Model	151309.603	4	37827.4007	F(4, 334) = 431.13
Residual	29304.9104	334	87.7392527	Prob > F = 0.0000
Total	180614.513	338	534.362465	R-squared = 0.8377 Adj R-squared = 0.8358 Root MSE = 9.3669

BSIposymp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw1	.1620037	.016509	9.81	0.000	.1295289 .1944784
BSIdep	3.09967	.2183341	14.20	0.000	2.670187 3.529154
BSIanx	3.728887	.235765	15.82	0.000	3.265116 4.192659
whpsleep	.1580887	.0237209	6.66	0.000	.1114275 .2047499
_cons	16.07115	1.750253	9.18	0.000	12.62824 19.51406

```
44 .      cap predict rm`e(depvar)', xb
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45 .      scalar r2`e(depvar)' = e(r2)
46 .      scalar r2a`e(depvar)' = e(r2_a)
47 .      matrix define r2mat5 = (e(r2), e(r2_a))
48 .
49 . * 6
50 . regress medcowl crhrwl if gender==1

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Source	SS	df	MS	Number of obs = 338		
Model	85.423669	1	85.423669	F(1, 336) = 18.23		
Residual	1574.5645	336	4.68620386	Prob > F = 0.0000		
Total	1659.98817	337	4.92578091	R-squared = 0.0515		
				Adj R-squared = 0.0486		
				Root MSE = 2.1648		
<hr/>						
medcowl	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
crhrwl	.5424444	.1270506	4.27	0.000	.2925296	.7923592
_cons	1.085212	.1192033	9.10	0.000	.8507328	1.319691

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51 .      scalar r2`e(depvar)' = e(r2)
52 .      scalar r2a`e(depvar)' = e(r2_a)
53 .      matrix define r2mat6 = (e(r2), e(r2_a))
54 .
55 . regress crhrwl depagwl illwl fdferwl injselfr if gender==1

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Source	SS	df	MS	Number of obs = 339		
Model	79.2838372	4	19.8209593	F(4, 334) = 31.09		
Residual	212.920272	334	.637485843	Prob > F = 0.0000		
Total	292.204109	338	.864509198	R-squared = 0.2713		
				Adj R-squared = 0.2626		
				Root MSE = .79843		

crhrw1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw1	.0049012	.0016787	2.92	0.004	.0015991 .0082033
illlw1	-.1715155	.1201265	-1.43	0.154	-.4078154 .0647843
fdferwl	.0053061	.0013959	3.80	0.000	.0025602 .008052
injselfr	.5273121	.093367	5.65	0.000	.3436507 .7109736
_cons	-.6402352	.0661548	-9.68	0.000	-.7703678 -.5101025

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56 . scalar r2`e(depvar)' = e(r2)

57 . scalar r2a`e(depvar)' = e(r2_a)

58 . matrix define r2mat7 = (e(r2), e(r2_a))

59 .

60 . regress depagw3 depagw1 depagw2 crhrw1 cumdose2 crhrw3 illw3 if gender==1

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Source	SS	df	MS	Number of obs =	339
Model	61694.8247	6	10282.4708	F(6, 332) =	79.43
Residual	42975.8987	332	129.445478	Prob > F =	0.0000
Total	104670.723	338	309.676696	R-squared =	0.5894
				Adj R-squared =	0.5820
				Root MSE =	11.377

depagw3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw1	-.0354006	.0233419	-1.52	0.130	-.0813173 .0105162
depagw2	.6668978	.0437123	15.26	0.000	.5809099 .7528857
crhrw1	-3.773081	1.139597	-3.31	0.001	-6.014822 -1.531339
cumdose2	-.5864602	.2494682	-2.35	0.019	-1.077198 -.0957225
crhrw3	5.965955	1.20706	4.94	0.000	3.591506 8.340405
illw3	2.477963	.7716596	3.21	0.001	.9600045 3.995922
_cons	4.34228	.8836078	4.91	0.000	2.604104 6.080456

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61 .      scalar r2`e(depvar)' = e(r2)
62 .      scalar r2a`e(depvar)' = e(r2_a)
63 .      matrix define r2mat8 = (e(r2), e(r2_a))
64 .
65 . regress illw2 depagw3 crhrw1 crhrw2 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	19.891008	3	6.630336	F(3, 335)	=	22.55
Residual	98.4865731	335	.29398977	Prob > F	=	0.0000
Total	118.377581	338	.35022953	R-squared	=	0.1680

illw2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw3	.00601	.001911	3.14	0.002	.002251
crhrw1	-.2839257	.0588366	-4.83	0.000	-.3996614
crhrw2	.3258754	.0628707	5.18	0.000	.2022043
_cons	.2425712	.0364671	6.65	0.000	.1708379
					.3143045

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66 .      scalar r2`e(depvar)' = e(r2)
67 .      scalar r2a`e(depvar)' = e(r2_a)
68 .      matrix define r2mat9 = (e(r2), e(r2_a))
69 .
70 . regress medcow2 depagw2 medcow1 illw2 if gender==1

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Source	SS	df	MS	Number of obs	=	338
Model	1347.12708	3	449.042361	F(3, 334)	=	82.97
Residual	1807.59481	334	5.41196051	Prob > F	=	0.0000
Total	3154.72189	337	9.36119256	R-squared	=	0.4270

medcow2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw2	.0278643	.0080299	3.47	0.001	.0120687 .0436598
medcow1	.7636232	.0575619	13.27	0.000	.6503937 .8768527
illw2	1.014412	.2285359	4.44	0.000	.5648612 1.463963
_cons	.5475468	.1550239	3.53	0.000	.2426006 .852493

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71 . scalar r2`e(depvar)' = e(r2)

72 . scalar r2a`e(depvar)' = e(r2_a)

73 . matrix define r2mat10 = (e(r2), e(r2_a))

74 .

75 . regress anxagw3 depagw2 illw1 depagw3 anxagw2 fdferw1 if gender==1

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Source	SS	df	MS	Number of obs = 339
Model	99696.6482	5	19939.3296	F(5, 333) = 334.77
Residual	19834.1502	333	59.5620127	Prob > F = 0.0000
Total	119530.798	338	353.641415	R-squared = 0.8341 Adj R-squared = 0.8316 Root MSE = 7.7176

anxagw3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw2	-.1972336	.0419947	-4.70	0.000	-.2798419 -.1146254
illw1	5.395416	1.234547	4.37	0.000	2.966921 7.82391
depagw3	.5306223	.0347532	15.27	0.000	.4622587 .5989858
anxagw2	.6519456	.0331321	19.68	0.000	.5867711 .7171202
fdferw1	-.0245326	.0115412	-2.13	0.034	-.0472354 -.0018297
_cons	.7281975	.5679273	1.28	0.201	-.3889799 1.845375

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76 . scalar r2`e(depvar)' = e(r2)

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77 . scalar r2a`e(depvar)' = e(r2_a)

78 . matrix define r2mat11= (e(r2), e(r2_a))

79 .

80 . regress cumdose2 depagw2 cumdose1 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	1698.83219	2	849.416094	F(2, 336)	=	669.57
Residual	426.252129	336	1.26860753	Prob > F	=	0.0000
Total	2125.08432	338	6.28723171	R-squared	=	0.7994

cumdose2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw2	.007044	.003631	1.94	0.053	-.0000982 .0141863
cumdose1	1.336449	.0366943	36.42	0.000	1.264269 1.408629
_cons	.3296942	.0699476	4.71	0.000	.1921038 .4672846

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81 . scalar r2`e(depvar)' = e(r2)

82 . scalar r2a`e(depvar)' = e(r2_a)

83 . matrix define r2mat12= (e(r2), e(r2_a))

84 .

85 . regress cumdose3 depagw2 cumdose2 cumdose1 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	2393.31115	3	797.770382	F(3, 335)	=	12274.33
Residual	21.7733284	335	.06499501	Prob > F	=	0.0000
Total	2415.08448	338	7.14522034	R-squared	=	0.9910

cumdose3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
depagw2	-.0019481	.0008264	-2.36	0.019	-.0035738 -.0003224
cumdose2	1.090281	.0123483	88.29	0.000	1.065991 1.11457
cumdose1	-.0471668	.0184751	-2.55	0.011	-.0835086 -.0108251
_cons	.2070086	.0163475	12.66	0.000	.1748518 .2391654

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86 .      scalar r2`e(depvar)' = e(r2)
87 .      scalar r2a`e(depvar)' = e(r2_a)
88 .      matrix define r2mat13= (e(r2), e(r2_a))
89 .
90 .
91 . regress anxagw2 illw1 medcow2 cumdose2 anxagw1 if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	46220.605	4	11555.1512	F(4, 334)	=	55.33
Residual	69755.0632	334	208.847495	Prob > F	=	0.0000
Total	115975.668	338	343.123279	R-squared	=	0.3985

anxagw2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw1	10.79969	2.187119	4.94	0.000	6.49742 15.10195
medcow2	1.24292	.2564972	4.85	0.000	.7383666 1.747474
cumdose2	-.1298302	.3143548	-0.41	0.680	-.7481949 .4885346
anxagw1	.2495018	.020958	11.90	0.000	.2082755 .290728
_cons	-.0594009	1.06516	-0.06	0.956	-2.154668 2.035866

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92 .      scalar r2`e(depvar)' = e(r2)
93 .      scalar r2a`e(depvar)' = e(r2_a)
94 .      matrix define r2mat14= (e(r2), e(r2_a))
95 .
96 .
97 .
98 . regress BSIanx illw1 depagw3 medcow2 anxagw3 anxagw2 crhrw2 illw3 whpsleep /
> // 
>      whppa if gender==1

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Source	SS	df	MS	Number of obs	=	339
Model	1124.6487	9	124.960967	F(9, 329)	=	27.86
Residual	1475.72888	329	4.48549812	Prob > F	=	0.0000
Total	2600.37758	338	7.6934248	R-squared	=	0.4325

BSI anx	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw1	-.8552806	.3452502	-2.48	0.014	-1.534457 -.1761043
depagw3	.0524634	.0108734	4.82	0.000	.0310731 .0738536
medcow2	.1854469	.0392489	4.72	0.000	.1082364 .2626574
anxagw3	-.0483421	.0144593	-3.34	0.001	-.0767865 -.0198977
anxagw2	.0169877	.0115318	1.47	0.142	-.0056977 .039673
crhrw2	.3457007	.1478085	2.34	0.020	.0549317 .6364697
illw3	.884257	.1400506	6.31	0.000	.6087493 1.159765
whpsleep	.0396721	.0053664	7.39	0.000	.0291154 .0502289
whppa	-.0196365	.0091673	-2.14	0.033	-.0376705 -.0016025
_cons	6.293182	.1878344	33.50	0.000	5.923674 6.66269

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99 .      cap predict rm`e(depvar)', xb
100 .      scalar r2`e(depvar)' = e(r2)
101 .      scalar r2a`e(depvar)' = e(r2_a)
102 .      matrix define r2mat15= (e(r2), e(r2_a))
103 .
104 .
105 . regress crhrw2 illw1 crhrw1 anxagw2 injselfr if gender==1

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Source	SS	df	MS	Number of obs = 339
Model	204.876698	4	51.2191746	F(4, 334) = 207.82
Residual	82.3170403	334	.246458205	Prob > F = 0.0000
Total	287.193739	338	.849685618	R-squared = 0.7134
				Adj R-squared = 0.7099
				Root MSE = .49645

crhrw2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw1	.1900849	.0777336	2.45	0.015	.0371757 .342994
crhrw1	.7288098	.0324072	22.49	0.000	.6650618 .7925577
anxagw2	.0072962	.0015994	4.56	0.000	.00415 .0104424
injselfr	.1965402	.0600031	3.28	0.001	.0785086 .3145717
_cons	-.2646945	.0429427	-6.16	0.000	-.3491667 -.1802222

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106 .      scalar r2`e(depvar)' = e(r2)
107 .      scalar r2a`e(depvar)' = e(r2_a)
108 .      matrix define r2mat16= (e(r2), e(r2_a))
109 .
110 . regress crhrw3 illw1 crhrw1 crhrw2 illw3 injselfr if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	265.77834	5	53.155668	F(5, 333)	=	847.77
Residual	20.8794079	333	.062700925	Prob > F	=	0.0000
Total	286.657748	338	.848099845	R-squared	=	0.9272

crhrw3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw1	-.0323466	.0384127	-0.84	0.400	-.1079087 .0432154
crhrw1	-.0883487	.0289049	-3.06	0.002	-.145208 -.0314894
crhrw2	1.004041	.0301183	33.34	0.000	.9447949 1.063287
illw3	.0492582	.0167767	2.94	0.004	.0162566 .0822597
injselfr	.0651515	.0307976	2.12	0.035	.0045691 .1257338
_cons	-.0663371	.0231057	-2.87	0.004	-.1117887 -.0208856

```

111 .      scalar r2`e(depvar)' = e(r2)
112 .      scalar r2a`e(depvar)' = e(r2_a)
113 .      matrix define r2mat17= (e(r2), e(r2_a))
114 .
115 .
116 . regress illw3 crhrw1 illw2 medcow2 cumdose3 crhrw2 medcow3 injselfr if gende
> r==1

```

Source	SS	df	MS	Number of obs	=	338
Model	102.84395	7	14.6919929	F(7, 330)	=	24.28
Residual	199.644215	330	.60498247	Prob > F	=	0.0000
Total	302.488166	337	.897590996	R-squared	=	0.3400

illw3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
crhrw1	-.6567103	.0836584	-7.85	0.000	-.8212813 -.4921393
illw2	.3676523	.0803016	4.58	0.000	.2096847 .52562
medcow2	-.0502276	.0184639	-2.72	0.007	-.0865495 -.0139057
cumdose3	.0333547	.016036	2.08	0.038	.0018091 .0649003
crhrw2	.6793926	.0878231	7.74	0.000	.5066288 .8521564
medcow3	.0592431	.0159492	3.71	0.000	.0278681 .0906181
injselfr	.1624074	.0962899	1.69	0.093	-.0270121 .3518268
_cons	.2292543	.0783549	2.93	0.004	.0751163 .3833923

```

117 .           scalar r2`e(depvar)' = e(r2)
118 .           scalar r2a`e(depvar)' = e(r2_a)
119 .           matrix define r2mat18 = (e(r2), e(r2_a))
120 .
121 . regress whpsleep illw2 crhrw3 anxagw1 fdferw1 medcow3 if gender==1

```

Source	SS	df	MS	Number of obs =	338
Model	51366.3364	5	10273.2673	F(5, 332) =	21.73
Residual	156970.13	332	472.801598	Prob > F =	0.0000
Total	208336.467	337	618.2091	R-squared =	0.2466
				Adj R-squared =	0.2352
				Root MSE =	21.744

whpsleep	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
illw2	5.738912	2.089232	2.75	0.006	1.629112 9.848713
crhrw3	5.601383	1.517028	3.69	0.000	2.617183 8.585582
anxagw1	.0601437	.0395053	1.52	0.129	-.0175686 .1378561
fdferw1	.1207726	.0380591	3.17	0.002	.0459051 .19564
medcow3	1.04402	.3492391	2.99	0.003	.35702 1.731021
_cons	8.592064	2.080902	4.13	0.000	4.498648 12.68548

```

122 .      cap predict rm`e(depvar)', xb
123 .      scalar r2`e(depvar)' = e(r2)
124 .      scalar r2a`e(depvar)' = e(r2_a)
125 .      matrix define r2mat19 = (e(r2), e(r2_a))
126 .
127 .
128 . regress whppa cumdose2 cumdose3 illw3 whpel fdferw1 injselfr cumdose1 if gen
> der==1

```

Source	SS	df	MS	Number of obs	=	339
Model	26479.3897	7	3782.76996	F(7, 331)	=	27.70
Residual	45199.4294	331	136.554167	Prob > F	=	0.0000
Total	71678.8192	338	212.067512	R-squared	=	0.3694

whppa	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
cumdose2	-3.304536	2.777147	-1.19	0.235	-8.76762 2.158548
cumdose3	2.449841	2.50026	0.98	0.328	-2.468563 7.368246
illw3	3.959552	.697171	5.68	0.000	2.588107 5.330997
whpel	.2194155	.0230335	9.53	0.000	.174105 .264726
fdferw1	-.0257796	.017895	-1.44	0.151	-.0609819 .0094227
injselfr	5.148104	1.384196	3.72	0.000	2.425174 7.871034
cumdose1	.2297733	.8592782	0.27	0.789	-1.460562 1.920108
_cons	.7872108	1.114328	0.71	0.480	-1.404847 2.979269

```

129 .      cap predict rm`e(depvar)', xb
130 .      scalar r2`e(depvar)' = e(r2)

```

```

131 .      scalar r2a`e(depvar)' = e(r2_a)
132 .      matrix define r2mat20 = (e(r2), e(r2_a))
133 .
134 . regress anxagw1 fdferwl injselfr if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	179836.452	2	89918.2259	F(2, 336)	=	99.43
Residual	303866.793	336	904.365455	Prob > F	=	0.0000
Total	483703.245	338	1431.07469	R-squared	=	0.3718
				Adj R-squared	=	0.3681
				Root MSE	=	30.073

anxagw1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
fdferwl	.4744507	.0445692	10.65	0.000	.3867808 .5621206
injselfr	17.65768	3.473424	5.08	0.000	10.82529 24.49008
_cons	-.2838498	2.472931	-0.11	0.909	-5.148226 4.580527

```

135 .      cap predict rm`e(depvar)', xb
136 .      scalar r2`e(depvar)' = e(r2)
137 .      scalar r2a`e(depvar)' = e(r2_a)
138 .      matrix define r2mat21 = (e(r2), e(r2_a))
139 .
140 . regress fdferwl injselfr if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	59349.7798	1	59349.7798	F(1, 337)	=	43.93
Residual	455274.58	337	1350.96315	Prob > F	=	0.0000
Total	514624.36	338	1522.55728	R-squared	=	0.1153
				Adj R-squared	=	0.1127
				Root MSE	=	36.755

fdferwl	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
injselfr	26.46592	3.992998	6.63	0.000	18.61158 34.32026
_cons	18.77246	2.844222	6.60	0.000	13.17779 24.36712

```

141 .      scalar r2`e(depvar)' = e(r2)
142 .      scalar r2a`e(depvar)' = e(r2_a)
143 .      matrix define r2mat22= (e(r2), e(r2_a))
144 .
145 . regress medcow3 medcow2 anxagw3 if gender==1

```

Source	SS	df	MS	Number of obs	=	338
Model	1866.37185	2	933.185926	F(2, 335)	=	135.73
Residual	2303.21691	335	6.87527435	Prob > F	=	0.0000
Total	4169.58876	337	12.3726669	R-squared	=	0.4476

medcow3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
medcow2	.6843423	.0474819	14.41	0.000	.5909422 .7777425
anxagw3	.0319993	.0078419	4.08	0.000	.0165737 .0474248
_cons	1.170719	.1750828	6.69	0.000	.8263188 1.515119

```

146 .      scalar r2`e(depvar)' = e(r2)
147 .      scalar r2a`e(depvar)' = e(r2_a)
148 .      matrix define r2mat23= (e(r2), e(r2_a))
149 .
150 . // storing the r2 and r2_a in a matrix for review
151 .
152 . matrix define r2amat = J(23,2,0)
153 . matrix colnames r2amat = r2 r2a

```

```
154 . matlist r2amat
```

	r2	r2a
r1	0	0
r2	0	0
r3	0	0
r4	0	0
r5	0	0
r6	0	0
r7	0	0
r8	0	0
r9	0	0
r10	0	0
r11	0	0
r12	0	0
r13	0	0
r14	0	0
r15	0	0
r16	0	0
r17	0	0
r18	0	0
r19	0	0
r20	0	0
r21	0	0
r22	0	0
r23	0	0

```
155 . matrix rownames r2amat = depagw1 depagw2 BSIdep illw1 BSIposymp medcow1 ///
>                               crhrw1 depagw3 illw2 medcow2 anxagw3 cumdose2 ///
>                               cumdos3 anxagw2 BSIanx crhrw2 crhrw3 illw3 ///
>                               whpsleep whppa anxagw1 fdferw1 medcow3

156 .
157 .
158 . matrix r2amat = ( r2mat1 \ r2mat2 \ r2mat3 \ r2mat4 \ r2mat5 \ r2mat6 \ ///
>      r2mat7 \ r2mat8 \ r2mat9 \ r2mat10 \ r2mat11 \ r2mat12 \ r2mat13 \ ///
>      r2mat14 \ r2mat15 \ r2mat16 \ r2mat17 \ r2mat18 \ r2mat19 \ r2mat20 \ /
> // \
>      r2mat21 \ r2mat22 \ r2mat23 )
```

```
159 .
160 . matlist r2amat
```

	c1	c2
r1	.5278434	.5250329
r1	.5574764	.549479
r1	.577362	.5735772
r1	.0519286	.0462685
r1	.8377489	.8358057
r1	.0514604	.0486374
r1	.2713303	.2626037
r1	.5894182	.581998
r1	.1680302	.1605797
r1	.4270193	.4218728
r1	.8340666	.8315751
r1	.7994187	.7982248
r1	.9909844	.9909037
r1	.3985371	.3913339
r1	.4324944	.4169699
r1	.7133745	.7099419
r1	.9271626	.9260689
r1	.3399933	.3259932
r1	.2465547	.2352076
r1	.3694172	.3560816
r1	.3717909	.3680515
r1	.1153264	.1127013
r1	.4476153	.4443175

```
161 . forvalues i=1/23 {
2.    matrix drop r2mat`i'
3. }

162 . cap svmat r2amat, name(r2amatdepv4)

163 .
164 . // obtaining multivariate r2
```

```

165 .
166 . mvreg BSIanx BSIposymp BSIdep = fdferw1 cumdose1 cumdose2 cumdose3 crhrw1 cr
> hrw2 crhrw3 ///
>      age injselfr depagw1 depagw2 whpsleep whppa if gender==1

```

Equation	Obs	Parms	RMSE	"R-sq"	F	P
BSIanx	339	14	2.351195	0.3091	11.18392	0.0000
BSIposymp	339	14	16.44685	0.5133	26.36221	0.0000
BSIdep	339	14	2.588835	0.2171	6.930927	0.0000
<hr/>						
	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
BSIanx	fdferw1	.003258	.0043478	0.75	0.454	-.0052954 .0118113
	cumdose1	.1282023	.1779857	0.72	0.472	-.2219473 .4783518
	cumdose2	-.7167036	.5712671	-1.25	0.211	-1.840552 .4071445
	cumdose3	.6388472	.5122805	1.25	0.213	-.3689571 1.646651
	crhrw1	-.5871627	.2566873	-2.29	0.023	-1.092141 -.0821844
	crhrw2	.5016884	.5917053	0.85	0.397	-.6623675 1.665744
	crhrw3	.5823711	.5169208	1.13	0.261	-.4345621 1.599304
	age	-.0013998	.0121007	-0.12	0.908	-.0252054 .0224058
	injselfr	-.6124489	.3061646	-2.00	0.046	-1.214764 -.0101342
	depagw1	.001937	.0054734	0.35	0.724	-.0088307 .0127048
	depagw2	.0250135	.0093155	2.69	0.008	.0066872 .0433398
	whpsleep	.0366018	.0060744	6.03	0.000	.0246517 .0485519
	whppa	.0036554	.0101101	0.36	0.718	-.0162341 .0235449
	_cons	6.94855	.6092283	11.41	0.000	5.750021 8.147079
BSIposymp	fdferw1	.0603984	.0304132	1.99	0.048	.0005669 .1202299
	cumdose1	.0823051	1.245028	0.07	0.947	-2.367027 2.531637
	cumdose2	-3.258191	3.996072	-0.82	0.415	-11.11962 4.603242
	cumdose3	2.967886	3.583454	0.83	0.408	-4.081808 10.01758
	crhrw1	-2.48545	1.795554	-1.38	0.167	-6.017825 1.046924
	crhrw2	4.083578	4.139039	0.99	0.325	-4.059112 12.22627
	crhrw3	2.794922	3.615914	0.77	0.440	-4.31863 9.908474
	age	.0888331	.0846457	1.05	0.295	-.0776895 .2553557
	injselfr	-2.935944	2.141653	-1.37	0.171	-7.149197 1.277308
	depagw1	.1154841	.0382868	3.02	0.003	.0401627 .1908054
	depagw2	.1773272	.0651628	2.72	0.007	.0491331 .3055213
	whpsleep	.3328262	.042491	7.83	0.000	.2492341 .4164184
	whppa	.1632711	.0707211	2.31	0.022	.0241422 .3023999
	_cons	59.83935	4.261615	14.04	0.000	51.45552 68.22318
BSIdep	fdferw1	.0063005	.0047872	1.32	0.189	-.0031174 .0157183
	cumdose1	-.1399772	.1959751	-0.71	0.476	-.525517 .2455626

cumdose2	-.779871	.6290061	-1.24	0.216	-2.017308	.4575664
cumdose3	.8156657	.5640576	1.45	0.149	-.2939992	1.925331
crhrw1	-.2609636	.2826311	-0.92	0.357	-.816981	.2950537
crhrw2	.3505925	.65151	0.54	0.591	-.9311167	1.632302
crhrw3	.0854631	.5691669	0.15	0.881	-1.034253	1.20518
age	.0049874	.0133237	0.37	0.708	-.0212243	.0311991
injselfr	-.1154792	.3371092	-0.34	0.732	-.7786709	.5477125
depagw1	-.0027732	.0060266	-0.46	0.646	-.0146292	.0090829
depagw2	.02221	.010257	2.17	0.031	.0020315	.0423886
whpsleep	.0297519	.0066883	4.45	0.000	.016594	.0429098
whppa	.0244491	.0111319	2.20	0.029	.0025493	.0463488
_cons	6.696692	.6708042	9.98	0.000	5.377026	8.016358

167 .
168 . mvreg BSIanx BSIposymp BSIdep = fdferw1 cumdose1 cumdose2 cumdose3 crhrw1 c
> rhrw2 crhrw3 ///
> medcow1 medcow2 medcow3 ///
> age injselfr depagw1 depagw2 anxagw1 anxagw2 ///
> illw1 illw2 illw3 whpsleep whpel whppa if gender==2

Equation	Obs	Parms	RMSE	"R-sq"	F	P
BSIanx	360	23	2.730021	0.4780	14.0287	0.0000
BSIposymp	360	23	19.31309	0.5583	19.36239	0.0000
BSIdep	360	23	3.159339	0.3353	7.726847	0.0000

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
BSIanx					
fdferw1	.0012503	.0042369	0.30	0.768	-.0070838
cumdose1	.3999633	.5579785	0.72	0.474	-.6975962
cumdose2	.266729	.7144901	0.37	0.709	-1.138693
cumdose3	-.1914546	.5196138	-0.37	0.713	-1.21355
crhrw1	-.6362878	.2656711	-2.40	0.017	-1.15887
crhrw2	.7568219	.609687	1.24	0.215	-.4424496
crhrw3	-.2563783	.5653857	-0.45	0.651	-1.368508
medcow1	-.0590775	.0487521	-1.21	0.226	-.1549741
medcow2	-.0281662	.0313736	-0.90	0.370	-.089879
medcow3	.0298122	.0395478	0.75	0.451	-.0479794
age	-.0236131	.0150943	-1.56	0.119	-.053304
injselfr	.4067987	.3838287	1.06	0.290	-.3482031
depagw1	.0162968	.0076762	2.12	0.034	.0011976
depagw2	.0123493	.0113591	1.09	0.278	-.0099944
anxagw1	.0053915	.0061962	0.87	0.385	-.0067966
anxagw2	.0108364	.009252	1.17	0.242	-.0073625
illw1	.9005321	.3387022	2.66	0.008	.2342953
illw2	.5532834	.19124	2.89	0.004	.1771089

illw3	.2266081	.1643137	1.38	0.169	-.0966017	.5498178
whpsleep	.0368599	.0060998	6.04	0.000	.0248613	.0488585
whpel	.014685	.0055412	2.65	0.008	.0037852	.0255848
whppa	-.0084197	.0097645	-0.86	0.389	-.0276267	.0107873
_cons	7.438192	.755431	9.85	0.000	5.952238	8.924147
<hr/>						
BSIposymp						
fdferw1	.0213427	.0299733	0.71	0.477	-.0376156	.0803009
cumdose1	2.246213	3.947329	0.57	0.570	-5.518294	10.01072
cumdose2	3.256404	5.054545	0.64	0.520	-6.686028	13.19884
cumdose3	-2.772541	3.675924	-0.75	0.451	-10.00319	4.458106
crhrw1	-.8484008	1.879447	-0.45	0.652	-4.545327	2.848525
crhrw2	.3299001	4.313132	0.08	0.939	-8.154153	8.813953
crhrw3	1.116621	3.99973	0.28	0.780	-6.750961	8.984203
medcow1	.1201247	.3448886	0.35	0.728	-.558281	.7985304
medcow2	.0901804	.2219476	0.41	0.685	-.3463968	.5267576
medcow3	-.5094532	.2797745	-1.82	0.070	-1.059777	.0408712
age	-.0220852	.106782	-0.21	0.836	-.2321285	.1879581
injselfr	6.391694	2.715334	2.35	0.019	1.050555	11.73283
depagw1	.0240985	.0543038	0.44	0.657	-.0827186	.1309156
depagw2	.1131496	.0803583	1.41	0.160	-.0449174	.2712166
anxagw1	.0760795	.0438342	1.74	0.084	-.0101436	.1623026
anxagw2	-.0108605	.0654519	-0.17	0.868	-.1396063	.1178853
illw1	.5773221	2.396094	0.24	0.810	-4.135863	5.290507
illw2	5.053475	1.352896	3.74	0.000	2.39229	7.714661
illw3	3.268285	1.162411	2.81	0.005	.9817898	5.55478
whpsleep	.2696174	.0431524	6.25	0.000	.1847355	.3544994
whpel	.2410171	.0392006	6.15	0.000	.1639084	.3181259
whppa	-.0348957	.0690773	-0.51	0.614	-.1707727	.1009812
_cons	61.75439	5.344175	11.56	0.000	51.24225	72.26653
<hr/>						
BSIddep						
fdferw1	-.0006891	.0049032	-0.14	0.888	-.0103338	.0089556
cumdose1	.3828228	.6457253	0.59	0.554	-.8873371	1.652983
cumdose2	.550443	.8268496	0.67	0.506	-1.075994	2.17688
cumdose3	-.410032	.6013274	-0.68	0.496	-1.59286	.772796
crhrw1	-.0786815	.3074501	-0.26	0.798	-.6834445	.5260815
crhrw2	-.2692835	.7055653	-0.38	0.703	-1.65715	1.118583
crhrw3	.6885605	.6542973	1.05	0.293	-.5984608	1.975582
medcow1	.0317393	.0564187	0.56	0.574	-.079238	.1427165
medcow2	-.0072567	.0363074	-0.20	0.842	-.0786744	.0641609
medcow3	-.0631278	.045767	-1.38	0.169	-.1531528	.0268972
age	.0162203	.017468	0.93	0.354	-.0181397	.0505803
injselfr	.7179886	.4441889	1.62	0.107	-.1557435	1.591721
depagw1	-.0086636	.0088833	-0.98	0.330	-.0261373	.0088101
depagw2	.0178534	.0131454	1.36	0.175	-.0080041	.0437108
anxagw1	.0089	.0071706	1.24	0.215	-.0052049	.0230048
anxagw2	-.0139873	.010707	-1.31	0.192	-.0350482	.0070736
illw1	-.3838645	.391966	-0.98	0.328	-1.154873	.3871436

illw2	.4125503	.2213141	1.86	0.063	-.0227807	.8478813
illw3	.3505794	.1901534	1.84	0.066	-.0234578	.7246166
whpsleep	.0218883	.0070591	3.10	0.002	.0080028	.0357737
whpel	.0296724	.0064126	4.63	0.000	.0170586	.0422863
whppa	-.0048591	.0113	-0.43	0.667	-.0270865	.0173684
_cons	6.485928	.8742289	7.42	0.000	4.766296	8.205561

```

169 .
170 .
171 . // Obtaining individual r2 for H8
172 .
173 .
174 . /*
> foreach var in whpsleep whpel whppa {
> sw, pr(.05): regress `var' cumdose1 cumdose2 cumdose3 ///
>     medcow1 medcow2 medcow3 crhrw1 crhrw2 crhrw3 fdferw1 ///
>     age injselfr BSIdep BSIanx BSIposymp anxagw1 anxagw2 ///
>     depagw1 depagw2 illw1 illw2 illw3 if gender==2
>     cap predict rf`var', xb
> }
>
> */
175 .
176 .
177 .
178 .
179 . * testing nowcasst weak rationality
180 .
181 . regress BSIposymp rmBSIposymp if gender==1

```

Source	SS	df	MS	Number of obs =	338
Model	110340.194	1	110340.194	F(1, 336) =	527.69
Residual	70257.3357	336	209.099213	Prob > F =	0.0000
Total	180597.53	337	535.897714	R-squared =	0.6110
				Adj R-squared =	0.6098
				Root MSE =	14.46

BSIposymp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rmBSIposymp	.9999457	.0435297	22.97	0.000	.9143206 1.085571
_cons	.0050995	3.35271	0.00	0.999	-6.589847 6.600046

```

182 . test _b[rmBSIposymp]==1

( 1)  rmBSIposymp = 1

      F(  1,    336) =     0.00
      Prob > F = 0.9990

```

```

183 . test _b[_cons]==0, accum

( 1)  rmBSIposymp = 1
( 2)  _cons = 0

      F(  2,    336) =     0.00
      Prob > F = 1.0000

```

```

184 .
185 . regress BSIanx rmBSIanx if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	1198.40192	1	1198.40192	F(1, 337)	=	288.07
Residual	1401.97566	337	4.16016515	Prob > F	=	0.0000
Total	2600.37758	338	7.6934248	R-squared	=	0.4609
				Adj R-squared	=	0.4593
				Root MSE	=	2.0396

BSIanx	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rmBSIanx	1.000946	.0589746	16.97	0.000	.8849415 1.116951
_cons	-.0162988	.462991	-0.04	0.972	-.9270151 .8944175

```

186 .
187 . test _b[rmBSIanx]==1

( 1)  rmBSIanx = 1

      F(  1,    337) =     0.00
      Prob > F = 0.9872

```

```
188 . test _b[_cons]==0, accum
```

```
( 1)  rmBSIdep = 1  
( 2)  _cons = 0
```

```
F( 2,    337) =     0.00  
Prob > F =     0.9965
```

```
189 .
```

```
190 . regress BSIdep rmBSIdep if gender==1
```

Source	SS	df	MS	Number of obs	=	339
Model	955.763183	1	955.763183	F(1, 337)	=	176.37
Residual	1826.27811	337	5.41922289	Prob > F	=	0.0000
Total	2782.0413	338	8.23089141	R-squared	=	0.3435
				Adj R-squared	=	0.3416
				Root MSE	=	2.3279

BSIdep	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rmBSIdep	.9951869	.0749373	13.28	0.000	.8477831 1.142591
_cons	.0269087	.6224549	0.04	0.966	-1.197478 1.251295

```
191 . test _b[rmBSIdep]==1
```

```
( 1)  rmBSIdep = 1
```

```
F( 1,    337) =     0.00  
Prob > F =     0.9488
```

```
192 . test _b[_cons]==0, accum
```

```
( 1)  rmBSIdep = 1  
( 2)  _cons = 0
```

```
F( 2,    337) =     0.01  
Prob > F =     0.9933
```

```

193 . /*
>
> regress BSIposymp rfBSIposymp if gender==2
> test _b[rfBSIposymp]==1
> test _b[_cons]==0, accum
>
> regress BSIanx rfBSIanx if gender==2
> test _b[rfBSIanx]==1
> test _b[_cons]==0, accum
>
>
> regress BSIdep rfBSIdep if gender==2
> test _b[rfBSIdep]==1
> test _b[_cons]==0, accum
> */
194 .
195 . regress whpsleep rmwhpsleep if gender==1, coeflegend

```

Source	SS	df	MS	
Model	80521.1472	1	80521.1472	Number of obs = 339
Residual	128117.16	337	380.169614	F(1, 337) = 211.80
Total	208638.307	338	617.273098	Prob > F = 0.0000

whpsleep	Coef.	Legend
rmwhpsleep	1	_b[rmwhpsleep]
_cons	4.36e-08	_b[_cons]

```

196 . test _b[rmwhpsleep]==1

( 1) rmwhpsleep = 1

      F( 1, 337) = 0.00
      Prob > F = 1.0000

```

```

197 . test _b[_cons]== 0, accum

( 1)  rmwhtpsleep = 1
( 2)  _cons = 0

      F(  2,    337) =     0.00
      Prob > F =     1.0000

198 .
199 .
200 . regress whpel rmwhtpel if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	86893.9347	1	86893.9347	F(1, 337)	=	134.30
Residual	218046.182	337	647.021312	Prob > F	=	0.0000
Total	304940.117	338	902.189695	R-squared	=	0.2850
				Adj R-squared	=	0.2828
				Root MSE	=	25.437

whpel	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rmwhtpel	1	.0862908	11.59	0.000	.8302635 1.169736
_cons	-1.04e-07	2.431529	-0.00	1.000	-4.782886 4.782886

```

201 . test _b[rmwhtpel]==1

( 1)  rmwhtpel = 1

      F(  1,    337) =     0.00
      Prob > F =     1.0000

202 . test _b[_cons]==0, common

( 1)  _cons = 0

      F(  1,    337) =     0.00
      Prob > F =     1.0000

```

```

203 .
204 .
205 . regress whppa rmwhppa if gender==1

```

Source	SS	df	MS	Number of obs	=	339
Model	16197.7203	1	16197.7203	F(1, 337)	=	98.39
Residual	55481.0989	337	164.632341	Prob > F	=	0.0000
Total	71678.8192	338	212.067512	R-squared	=	0.2260
				Adj R-squared	=	0.2237
				Root MSE	=	12.831

	whppa	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
	rmwhppa	1	.1008163	9.92	0.000	.8016915 1.198308
	_cons	5.35e-08	1.185485	0.00	1.000	-2.331882 2.331883

```

206 . test _b[rmwhppa]==1
( 1) rmwhppa = 1

F( 1, 337) = 0.00
Prob > F = 1.0000

207 . test _b[_cons]==0, accum
( 1) rmwhppa = 1
( 2) _cons = 0

F( 2, 337) = 0.00
Prob > F = 1.0000

208 .
209 . /*
> regress whpsleep rfwhpsleep if gender==2
> test _b[rfwhpsleep]==1
> test _b[_cons]==0, accum
>
>
> regress whpel rfwhpel if gender==2
> test _b[rfwhpel]==1
> test _b[_cons]==0, accum
>
> regress whppa rfwhppa if gender==2
> test _b[rfwhppa]==1
> test _b[_cons]==0, accum
> */

```