

Replication of Hellwig and Samuels (2007)

```
. use "C:\HellwigSamuelsCPS2007.dta", clear
. regress incvotet incvotet1 dgdp tradeshr gdpxtradeshtr electype gdpselect pres
> run enlp income regafrica regasia regcee reglatam, cluster(code)
```

Linear regression Number of obs = 424  
F( 13, 74) = 53.42  
Prob > F = 0.0000  
R-squared = 0.6334  
Root MSE = 9.1001

(Std. Err. adjusted for 75 clusters in code)

| incvotet      | Coef.     | Robust Std. Err. | t     | P> t  | [95% Conf. Interval] |           |
|---------------|-----------|------------------|-------|-------|----------------------|-----------|
| incvotet1     | .478017   | .0785091         | 6.09  | 0.000 | .3215842             | .6344498  |
| dgdp          | .8110373  | .2306257         | 3.52  | 0.001 | .3515055             | 1.270569  |
| tradeshr      | 2.583422  | 1.558301         | 1.66  | 0.102 | -.5215613            | 5.688405  |
| gdpxtradeshtr | -.710335  | .3130123         | -2.27 | 0.026 | -1.334026            | -.0866444 |
| electype      | -1.429681 | 1.374146         | -1.04 | 0.302 | -4.167726            | 1.308364  |
| gdpselectype  | .2606059  | .3127106         | 0.83  | 0.407 | -.3624836            | .8836954  |
| presrun       | 6.151415  | 1.927516         | 3.19  | 0.002 | 2.310755             | 9.992075  |
| enlp          | -2.958648 | .4837793         | -6.12 | 0.000 | -3.922599            | -1.994697 |
| income        | .1722961  | .0429235         | 4.01  | 0.000 | .0867693             | .257823   |
| regafrica     | 3.371742  | 3.15084          | 1.07  | 0.288 | -2.906444            | 9.649927  |
| regasia       | 2.678876  | 1.189661         | 2.25  | 0.027 | .3084258             | 5.049327  |
| regcee        | -3.579102 | 1.935251         | -1.85 | 0.068 | -7.435173            | .2769693  |
| reglatam      | 2.957485  | 1.465822         | 2.02  | 0.047 | .036771              | 5.878199  |
| _cons         | 20.28347  | 4.500747         | 4.51  | 0.000 | 11.31554             | 29.25141  |

```
. predict yhat1
(option xb assumed; fitted values)
(2 missing values generated)
```

```
. sum yhat1
```

| Variable | Obs | Mean    | Std. Dev. | Min       | Max      |
|----------|-----|---------|-----------|-----------|----------|
| yhat1    | 424 | 34.3844 | 11.77619  | -4.796942 | 64.54459 |

```
. truncreg incvotet incvotet1 dgdp tradeshr gdpxtradeshtr electype gdpselect pre
> srn enlp income regafrica regasia regcee reglatam, cluster(code) ll(0) ul(10
> 0)
(note: 3 obs. truncated)
```

Fitting full model:

```
Iteration 0: log pseudolikelihood = -1506.3006
Iteration 1: log pseudolikelihood = -1505.0823
Iteration 2: log pseudolikelihood = -1505.0766
Iteration 3: log pseudolikelihood = -1505.0766
```

Truncated regression Number of obs = 421  
Wald chi2(13) = 496.42  
Prob > chi2 = 0.0000  
Limit: lower = 0  
upper = 100  
Log pseudolikelihood = -1505.0766

(Std. Err. adjusted for 75 clusters in code)

| incvotet      | Coef.     | Robust Std. Err. | z     | P> z  | [95% Conf. Interval] |           |
|---------------|-----------|------------------|-------|-------|----------------------|-----------|
| incvotet1     | .4696349  | .0786            | 5.97  | 0.000 | .3155817             | .623688   |
| dgdp          | .8566407  | .2449752         | 3.50  | 0.000 | .376498              | 1.336783  |
| tradeshr      | 2.906168  | 1.535671         | 1.89  | 0.058 | -.1036925            | 5.916028  |
| gdpxtradeshtr | -.7101493 | .3216858         | -2.21 | 0.027 | -1.340642            | -.0796567 |
| electype      | -.8007853 | 1.202484         | -0.67 | 0.505 | -3.157611            | 1.556041  |
| gdpselectype  | .1646317  | .3034356         | 0.54  | 0.587 | -.4300912            | .7593546  |
| presrun       | 5.927001  | 1.860228         | 3.19  | 0.001 | 2.281022             | 9.572981  |
| enlp          | -3.425116 | .5435479         | -6.30 | 0.000 | -4.49045             | -2.359782 |
| income        | .1904393  | .0445247         | 4.28  | 0.000 | .1031726             | .2777061  |
| regafrica     | 3.199336  | 3.172466         | 1.01  | 0.313 | -3.018582            | 9.417254  |

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|          |           |          |       |       |           |          |
|----------|-----------|----------|-------|-------|-----------|----------|
| regasia  | 2.425199  | 1.247541 | 1.94  | 0.052 | -.0199363 | 4.870335 |
| regcee   | -3.678773 | 2.101499 | -1.75 | 0.080 | -7.797636 | .4400899 |
| reglatam | 3.252828  | 1.431536 | 2.27  | 0.023 | .4470692  | 6.058586 |
| _cons    | 21.36585  | 4.552929 | 4.69  | 0.000 | 12.44227  | 30.28943 |
| -----    |           |          |       |       |           |          |
| /sigma   | 8.947384  | .4920939 | 18.18 | 0.000 | 7.982897  | 9.91187  |
| -----    |           |          |       |       |           |          |

. predict yhat2  
(option xb assumed; fitted values)  
(2 missing values generated)

. sum yhat2

| Variable | Obs | Mean     | Std. Dev. | Min      | Max      |
|----------|-----|----------|-----------|----------|----------|
| yhat2    | 424 | 34.21547 | 12.33186  | -7.93811 | 64.86469 |

. regress incvotet incvotet1 dgdp grosscap gdpgrosscap electype gdpselect pres  
> run enlp income regafrica regasia regcee reglatam, cluster(code)

Linear regression

|                 |        |
|-----------------|--------|
| Number of obs = | 413    |
| F( 13, 71) =    | 47.97  |
| Prob > F =      | 0.0000 |
| R-squared =     | 0.6428 |
| Root MSE =      | 8.9815 |

(Std. Err. adjusted for 72 clusters in code)

| incvotet     | Coef.     | Robust Std. Err. | t     | P> t  | [95% Conf. Interval] |
|--------------|-----------|------------------|-------|-------|----------------------|
| incvotet1    | .4947749  | .0807678         | 6.13  | 0.000 | .3337285 .6558214    |
| dgdp         | .4892835  | .2227001         | 2.20  | 0.031 | .045232 .933335      |
| grosscap     | 2.237878  | 5.333001         | 0.42  | 0.676 | -8.395825 12.87158   |
| gdpgrosscap  | -.8874723 | 1.171802         | -0.76 | 0.451 | -3.22398 1.449035    |
| electype     | -1.211174 | 1.344059         | -0.90 | 0.371 | -3.891152 1.468803   |
| gdpselectype | .2684365  | .2855275         | 0.94  | 0.350 | -.3008893 .8377622   |
| presrun      | 5.149361  | 1.799341         | 2.86  | 0.006 | 1.561578 8.737145    |
| enlp         | -2.951774 | .5020892         | -5.88 | 0.000 | -3.952911 -1.950636  |
| income       | .1774678  | .0510271         | 3.48  | 0.001 | .0757227 .2792128    |
| regafrica    | 7.309939  | 2.755305         | 2.65  | 0.010 | 1.816016 12.80386    |
| regasia      | 2.142894  | 1.246394         | 1.72  | 0.090 | -.3423454 4.628134   |
| regcee       | -3.513954 | 2.11521          | -1.66 | 0.101 | -7.731563 .703654    |
| reglatam     | 2.774037  | 1.497265         | 1.85  | 0.068 | -.2114244 5.759499   |
| _cons        | 20.88133  | 4.533686         | 4.61  | 0.000 | 11.84142 29.92125    |

. predict yhat3  
(option xb assumed; fitted values)  
(13 missing values generated)

. sum yhat3

| Variable | Obs | Mean     | Std. Dev. | Min       | Max      |
|----------|-----|----------|-----------|-----------|----------|
| yhat3    | 413 | 34.53999 | 11.85779  | -3.163732 | 67.14605 |

. truncreg incvotet incvotet1 dgdp grosscap gdpgrosscap electype gdpselect pre  
> srun enlp income regafrica regasia regcee reglatam, cluster(code) ll(0) ul(10  
> 0)  
(note: 2 obs. truncated)

Fitting full model:

Iteration 0: log pseudolikelihood = -1464.38  
Iteration 1: log pseudolikelihood = -1463.4655  
Iteration 2: log pseudolikelihood = -1463.4622  
Iteration 3: log pseudolikelihood = -1463.4622

Truncated regression

|        |         |     |                 |        |
|--------|---------|-----|-----------------|--------|
| Limit: | lower = | 0   | Number of obs = | 411    |
|        | upper = | 100 | Wald chi2(13) = | 492.07 |

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Log pseudolikelihood = -1463.4622

Prob > chi2 = 0.0000

(Std. Err. adjusted for 72 clusters in code)

| incvotet     | Coef.     | Robust Std. Err. | z     | P> z  | [95% Conf. Interval] |           |
|--------------|-----------|------------------|-------|-------|----------------------|-----------|
| incvotet1    | .4878998  | .0807565         | 6.04  | 0.000 | .32962               | .6461797  |
| dgdp         | .5755226  | .2189282         | 2.63  | 0.009 | .1464312             | 1.004614  |
| grosscap     | 4.256473  | 5.136412         | 0.83  | 0.407 | -5.810709            | 14.32366  |
| gdpXgrosscap | -1.316303 | 1.12396          | -1.17 | 0.242 | -3.519225            | .886618   |
| electype     | -.6418947 | 1.186995         | -0.54 | 0.589 | -2.968362            | 1.684573  |
| gdpXelectype | .2227282  | .2815544         | 0.79  | 0.429 | -.3291083            | .7745647  |
| presrun      | 4.895983  | 1.71686          | 2.85  | 0.004 | 1.531                | 8.260966  |
| enlp         | -3.358799 | .5769215         | -5.82 | 0.000 | -4.489544            | -2.228054 |
| income       | .1795099  | .0512029         | 3.51  | 0.000 | .079154              | .2798657  |
| regafrika    | 6.96879   | 2.751642         | 2.53  | 0.011 | 1.575671             | 12.36191  |
| regasia      | 2.064322  | 1.291557         | 1.60  | 0.110 | -.4670841            | 4.595728  |
| regcee       | -4.081135 | 2.239056         | -1.82 | 0.068 | -8.469604            | .3073346  |
| reglatam     | 2.861778  | 1.490754         | 1.92  | 0.055 | -.0600463            | 5.783603  |
| _cons        | 21.91686  | 4.669727         | 4.69  | 0.000 | 12.76436             | 31.06935  |
| /sigma       | 8.807315  | .4968775         | 17.73 | 0.000 | 7.833453             | 9.781177  |

. predict yhat4  
(option xb assumed; fitted values)  
(13 missing values generated)

. sum yhat4

| Variable | Obs | Mean     | Std. Dev. | Min       | Max      |
|----------|-----|----------|-----------|-----------|----------|
| yhat4    | 413 | 34.39368 | 12.36007  | -5.874201 | 67.29771 |