

Program: HLM 6 Hierarchical Linear and Nonlinear Modeling  
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Module: HLM3.EXE (6.06.2857.2)  
 Date: 25 November 2008, Tuesday  
 Time: 0:10:41

# SPECIFICATIONS FOR THIS HLM3 RUN

Problem Title: no title

The data source for this run = acvsall\_pmle\_upper\_R\_Rmob.mdm  
 The command file for this run = C:\Documents and Settings\FSC\My  
 Documents\akademik\WtP\HML\analyses\ACvsALL\Upper\upper\_acvrsall\_acpropnew2.hlm  
 Output file name = c:\\hlm3.txt  
 The maximum number of level-1 units = 14525  
 The maximum number of level-2 units = 4045  
 The maximum number of level-3 units = 115  
 The maximum number of iterations = 100  
 Method of estimation: full maximum likelihood

The outcome variable is RSS

The model specified for the fixed effects was:

| Level-1<br>Coefficients | Level-2<br>Predictors              | Level-3<br>Predictors                                                                                                                                     |
|-------------------------|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|
| INTRCPT1, P0            | INTRCPT2, B00                      | INTRCPT3, G000<br>AC, G001<br>% NEWST1, G002<br>% NEWST2, G003<br>% NEWST3, G004<br>% NEWST5, G005<br>% NEWST6, G006<br>% LOGITPR, G007                   |
| TIME3 slope, P1         | ## NUMACHT, B01<br>INTRCPT2, B10   | INTRCPT3, G010<br>INTRCPT3, G100<br>AC, G101<br>% NEWST1, G102<br>% NEWST2, G103<br>% NEWST3, G104<br>% NEWST5, G105<br>% NEWST6, G106<br>% LOGITPR, G107 |
| TIME3SQ slope, P2       | ## NUMACHT, B11<br>INTRCPT2, B20   | INTRCPT3, G110<br>INTRCPT3, G200<br>AC, G201<br>% NEWST1, G202<br>% NEWST2, G203<br>% NEWST3, G204<br>% NEWST5, G205<br>% NEWST6, G206<br>% LOGITPR, G207 |
| # RRETAKE slope, P3     | ## NUMACHT, B21<br># INTRCPT2, B30 | INTRCPT3, G210<br>INTRCPT3, G300                                                                                                                          |

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                                AC, G301
                                % NEWST1, G302
                                % NEWST2, G303
                                % NEWST3, G304
                                % NEWST5, G305
                                % NEWST6, G306
                                % LOGITPR, G307
                                %% NUMACHT, B31   INTRCPT3, G310
#   ENTRY slope, P4   # INTRCPT2, B40   INTRCPT3, G400
                                AC, G401
                                % NEWST1, G402
                                % NEWST2, G403
                                % NEWST3, G404
                                % NEWST5, G405
                                % NEWST6, G406
                                % LOGITPR, G407
                                %% NUMACHT, B41   INTRCPT3, G410

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'#' - The residual parameter variance for the parameter has been set to zero

'%' - This variable has been centered around its grand mean

Summary of the model specified (in equation format)

#### Level-1 Model

$$Y = P0 + P1*(TIME3) + P2*(TIME3SQ) + P3*(RRETAKE) + P4*(ENTRY) + E$$

#### Level-2 Model

$$\begin{aligned}
 P0 &= B00 + B01*(NUMACHT) + R0 \\
 P1 &= B10 + B11*(NUMACHT) + R1 \\
 P2 &= B20 + B21*(NUMACHT) + R2 \\
 P3 &= B30 + B31*(NUMACHT) \\
 P4 &= B40 + B41*(NUMACHT)
 \end{aligned}$$

#### Level-3 Model

$$\begin{aligned}
 B00 &= G000 + G001(AC) + G002(NEWST1) + G003(NEWST2) + G004(NEWST3) \\
 &\quad + G005(NEWST5) + G006(NEWST6) + G007(LOGITPR) + U00 \\
 B01 &= G010 \\
 B10 &= G100 + G101(AC) + G102(NEWST1) + G103(NEWST2) + G104(NEWST3) \\
 &\quad + G105(NEWST5) + G106(NEWST6) + G107(LOGITPR) + U10 \\
 B11 &= G110 \\
 B20 &= G200 + G201(AC) + G202(NEWST1) + G203(NEWST2) + G204(NEWST3) \\
 &\quad + G205(NEWST5) + G206(NEWST6) + G207(LOGITPR) + U20 \\
 B21 &= G210 \\
 B30 &= G300 + G301(AC) + G302(NEWST1) + G303(NEWST2) + G304(NEWST3) \\
 &\quad + G305(NEWST5) + G306(NEWST6) + G307(LOGITPR) \\
 B31 &= G310 \\
 B40 &= G400 + G401(AC) + G402(NEWST1) + G403(NEWST2) + G404(NEWST3) \\
 &\quad + G405(NEWST5) + G406(NEWST6) + G407(LOGITPR) \\
 B41 &= G410
 \end{aligned}$$

Run-time deletion has reduced the number of level-1 records to 14488

For starting values, data from 11751 level-1 and 2332 level-2 records were used

Iterations stopped due to small change in likelihood function

\*\*\*\*\* ITERATION 13 \*\*\*\*\*

Sigma\_squared = 572.41560

Standard Error of Sigma\_squared = 10.17820

## Tau(pi)

|             |            |           |            |
|-------------|------------|-----------|------------|
| INTRCPT1,P0 | 941.73857  | 107.23884 | -108.25648 |
| TIME3,P1    | 107.23884  | 36.19167  | -9.02778   |
| TIME3SQ,P2  | -108.25648 | -9.02778  | 51.08164   |

## Tau(pi) (as correlations)

|             |        |        |        |
|-------------|--------|--------|--------|
| INTRCPT1,P0 | 1.000  | 0.581  | -0.494 |
| TIME3,P1    | 0.581  | 1.000  | -0.210 |
| TIME3SQ,P2  | -0.494 | -0.210 | 1.000  |

## Standard Errors of Tau(pi)

|             |          |          |          |
|-------------|----------|----------|----------|
| INTRCPT1,P0 | 31.52091 | 12.16284 | 14.91444 |
| TIME3,P1    | 12.16284 | 8.99242  | 7.55156  |
| TIME3SQ,P2  | 14.91444 | 7.55156  | 11.55560 |

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| Random level-1 coefficient | Reliability estimate |
|----------------------------|----------------------|
|----------------------------|----------------------|

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|              |       |
|--------------|-------|
| INTRCPT1, P0 | 0.743 |
| TIME3, P1    | 0.101 |
| TIME3SQ, P2  | 0.107 |

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Note: The reliability estimates reported above are based on only 2332 of 4045 units that had sufficient data for computation. Fixed effects and variance components are based on all the data.

## Tau(beta)

|              |              |              |
|--------------|--------------|--------------|
| INTRCPT1     | TIME3        | TIME3SQ      |
| INTRCPT2,B00 | INTRCPT2,B10 | INTRCPT2,B20 |
| 116.42342    | 3.15246      | -13.23148    |
| 3.15246      | 15.05640     | -5.91235     |
| -13.23148    | -5.91235     | 11.08916     |

## Tau(beta) (as correlations)

|                       |        |        |        |
|-----------------------|--------|--------|--------|
| INTRCPT1/INTRCPT2,B00 | 1.000  | 0.075  | -0.368 |
| TIME3/INTRCPT2,B10    | 0.075  | 1.000  | -0.458 |
| TIME3SQ/INTRCPT2,B20  | -0.368 | -0.458 | 1.000  |

## Standard Errors of Tau(beta)

|              |              |              |
|--------------|--------------|--------------|
| INTRCPT1     | TIME3        | TIME3SQ      |
| INTRCPT2,B00 | INTRCPT2,B10 | INTRCPT2,B20 |
| 21.15902     | 6.41221      | 6.68303      |
| 6.41221      | 3.77607      | 2.83877      |
| 6.68303      | 2.83877      | 3.58013      |

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| Random level-2 coefficient | Reliability estimate |
|----------------------------|----------------------|
|----------------------------|----------------------|

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|                        |       |
|------------------------|-------|
| INTRCPT1/INTRCPT2, B00 | 0.722 |
| TIME3/INTRCPT2, B10    | 0.507 |
| TIME3SQ/INTRCPT2, B20  | 0.391 |

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Note: The reliability estimates reported above are based on only 112 of 115 units that had sufficient data for computation. Fixed effects and variance components are based on all the data.

The value of the likelihood function at iteration 13 = -7.055337E+004

The outcome variable is RSS

Final estimation of fixed effects:

| Fixed Effect          | Coefficient | Standard Error | T-ratio | Approx. d.f. | P-value |
|-----------------------|-------------|----------------|---------|--------------|---------|
| For INTRCPT1, P0      |             |                |         |              |         |
| For INTRCPT2, B00     |             |                |         |              |         |
| INTRCPT3, G000        | 613.142491  | 1.588645       | 385.953 | 107          | 0.000   |
| AC, G001              | 1.181142    | 3.522163       | 0.335   | 107          | 0.738   |
| NEWST1, G002          | -23.977027  | 7.171071       | -3.344  | 107          | 0.001   |
| NEWST2, G003          | -9.367051   | 5.579149       | -1.679  | 107          | 0.096   |
| NEWST3, G004          | 0.521875    | 4.511228       | 0.116   | 107          | 0.909   |
| NEWST5, G005          | 2.908349    | 4.363034       | 0.667   | 107          | 0.506   |
| NEWST6, G006          | 15.730135   | 5.053681       | 3.113   | 107          | 0.003   |
| LOGITPR, G007         | 2.190570    | 2.610678       | 0.839   | 107          | 0.403   |
| For NUMACHT, B01      |             |                |         |              |         |
| INTRCPT3, G010        | 2.158532    | 0.421292       | 5.124   | 4043         | 0.000   |
| For TIME3 slope, P1   |             |                |         |              |         |
| For INTRCPT2, B10     |             |                |         |              |         |
| INTRCPT3, G100        | 12.402795   | 0.854656       | 14.512  | 107          | 0.000   |
| AC, G101              | 4.598338    | 1.804983       | 2.548   | 107          | 0.013   |
| NEWST1, G102          | 0.585907    | 3.790286       | 0.155   | 107          | 0.878   |
| NEWST2, G103          | -0.109909   | 2.905187       | -0.038  | 107          | 0.970   |
| NEWST3, G104          | -1.279699   | 2.309419       | -0.554  | 107          | 0.580   |
| NEWST5, G105          | -6.603577   | 2.228642       | -2.963  | 107          | 0.004   |
| NEWST6, G106          | -3.982482   | 2.654480       | -1.500  | 107          | 0.136   |
| LOGITPR, G107         | -2.358023   | 1.430285       | -1.649  | 107          | 0.102   |
| For NUMACHT, B11      |             |                |         |              |         |
| INTRCPT3, G110        | 0.306771    | 0.293609       | 1.045   | 4043         | 0.297   |
| For TIME3SQ slope, P2 |             |                |         |              |         |
| For INTRCPT2, B20     |             |                |         |              |         |
| INTRCPT3, G200        | -1.752003   | 0.755484       | -2.319  | 107          | 0.022   |
| AC, G201              | -2.485836   | 1.576112       | -1.577  | 107          | 0.117   |
| NEWST1, G202          | 4.583979    | 3.320343       | 1.381   | 107          | 0.170   |
| NEWST2, G203          | 2.618674    | 2.550169       | 1.027   | 107          | 0.307   |
| NEWST3, G204          | 3.050141    | 2.038772       | 1.496   | 107          | 0.137   |
| NEWST5, G205          | 3.906616    | 1.978299       | 1.975   | 107          | 0.050   |
| NEWST6, G206          | 1.532180    | 2.342032       | 0.654   | 107          | 0.514   |
| LOGITPR, G207         | -0.142751   | 1.236159       | -0.115  | 107          | 0.909   |
| For NUMACHT, B21      |             |                |         |              |         |
| INTRCPT3, G210        | -0.657120   | 0.287990       | -2.282  | 4043         | 0.023   |
| For RRETAKE slope, P3 |             |                |         |              |         |
| For INTRCPT2, B30     |             |                |         |              |         |
| INTRCPT3, G300        | 6.914961    | 0.954733       | 7.243   | 14443        | 0.000   |
| AC, G301              | 2.794984    | 1.516792       | 1.843   | 14443        | 0.065   |
| NEWST1, G302          | -1.174147   | 3.183955       | -0.369  | 14443        | 0.712   |
| NEWST2, G303          | 1.403632    | 2.459898       | 0.571   | 14443        | 0.568   |
| NEWST3, G304          | 3.723011    | 1.907869       | 1.951   | 14443        | 0.051   |
| NEWST5, G305          | 5.545763    | 1.838348       | 3.017   | 14443        | 0.003   |
| NEWST6, G306          | 5.150173    | 2.226410       | 2.313   | 14443        | 0.021   |
| LOGITPR, G307         | 1.471714    | 1.188863       | 1.238   | 14443        | 0.216   |
| For NUMACHT, B31      |             |                |         |              |         |
| INTRCPT3, G310        | -0.093503   | 0.425112       | -0.220  | 14443        | 0.826   |
| For ENTRY slope, P4   |             |                |         |              |         |
| For INTRCPT2, B40     |             |                |         |              |         |
| INTRCPT3, G400        | 3.516097    | 0.993257       | 3.540   | 14443        | 0.001   |
| AC, G401              | 5.076831    | 2.129519       | 2.384   | 14443        | 0.017   |
| NEWST1, G402          | 5.375033    | 4.467783       | 1.203   | 14443        | 0.229   |
| NEWST2, G403          | 4.145331    | 3.467918       | 1.195   | 14443        | 0.232   |
| NEWST3, G404          | -2.621424   | 2.753433       | -0.952  | 14443        | 0.341   |
| NEWST5, G405          | -4.413658   | 2.635835       | -1.674  | 14443        | 0.094   |
| NEWST6, G406          | -7.214082   | 3.214602       | -2.244  | 14443        | 0.025   |
| LOGITPR, G407         | -3.137335   | 1.758360       | -1.784  | 14443        | 0.074   |

|                  |          |          |       |       |       |
|------------------|----------|----------|-------|-------|-------|
| For NUMACHT, B41 |          |          |       |       |       |
| INTRCPT3, G410   | 0.409474 | 0.454325 | 0.901 | 14443 | 0.368 |

The outcome variable is RSS

Final estimation of fixed effects  
(with robust standard errors)

| Fixed Effect          | Coefficient | Standard Error | T-ratio | Approx. d.f. | P-value |
|-----------------------|-------------|----------------|---------|--------------|---------|
| For INTRCPT1, P0      |             |                |         |              |         |
| For INTRCPT2, B00     |             |                |         |              |         |
| INTRCPT3, G000        | 613.142491  | 1.628808       | 376.436 | 107          | 0.000   |
| AC, G001              | 1.181142    | 2.667345       | 0.443   | 107          | 0.658   |
| NEWST1, G002          | -23.977027  | 8.437786       | -2.842  | 107          | 0.006   |
| NEWST2, G003          | -9.367051   | 5.489760       | -1.706  | 107          | 0.090   |
| NEWST3, G004          | 0.521875    | 4.374194       | 0.119   | 107          | 0.906   |
| NEWST5, G005          | 2.908349    | 4.916137       | 0.592   | 107          | 0.555   |
| NEWST6, G006          | 15.730135   | 5.354291       | 2.938   | 107          | 0.005   |
| LOGITPR, G007         | 2.190570    | 3.704751       | 0.591   | 107          | 0.555   |
| For NUMACHT, B01      |             |                |         |              |         |
| INTRCPT3, G010        | 2.158532    | 0.446842       | 4.831   | 4043         | 0.000   |
| For TIME3 slope, P1   |             |                |         |              |         |
| For INTRCPT2, B10     |             |                |         |              |         |
| INTRCPT3, G100        | 12.402795   | 0.866454       | 14.314  | 107          | 0.000   |
| AC, G101              | 4.598338    | 1.775074       | 2.591   | 107          | 0.011   |
| NEWST1, G102          | 0.585907    | 3.943739       | 0.149   | 107          | 0.883   |
| NEWST2, G103          | -0.109909   | 3.098255       | -0.035  | 107          | 0.972   |
| NEWST3, G104          | -1.279699   | 2.163284       | -0.592  | 107          | 0.555   |
| NEWST5, G105          | -6.603577   | 2.336307       | -2.827  | 107          | 0.006   |
| NEWST6, G106          | -3.982482   | 2.541742       | -1.567  | 107          | 0.120   |
| LOGITPR, G107         | -2.358023   | 1.658369       | -1.422  | 107          | 0.158   |
| For NUMACHT, B11      |             |                |         |              |         |
| INTRCPT3, G110        | 0.306771    | 0.340374       | 0.901   | 4043         | 0.368   |
| For TIME3SQ slope, P2 |             |                |         |              |         |
| For INTRCPT2, B20     |             |                |         |              |         |
| INTRCPT3, G200        | -1.752003   | 0.772402       | -2.268  | 107          | 0.025   |
| AC, G201              | -2.485836   | 1.638495       | -1.517  | 107          | 0.132   |
| NEWST1, G202          | 4.583979    | 3.255320       | 1.408   | 107          | 0.162   |
| NEWST2, G203          | 2.618674    | 2.532831       | 1.034   | 107          | 0.304   |
| NEWST3, G204          | 3.050141    | 2.054908       | 1.484   | 107          | 0.141   |
| NEWST5, G205          | 3.906616    | 1.837034       | 2.127   | 107          | 0.036   |
| NEWST6, G206          | 1.532180    | 2.052154       | 0.747   | 107          | 0.457   |
| LOGITPR, G207         | -0.142751   | 0.942522       | -0.151  | 107          | 0.880   |
| For NUMACHT, B21      |             |                |         |              |         |
| INTRCPT3, G210        | -0.657120   | 0.288447       | -2.278  | 4043         | 0.023   |
| For RRETAKE slope, P3 |             |                |         |              |         |
| For INTRCPT2, B30     |             |                |         |              |         |
| INTRCPT3, G300        | 6.914961    | 0.904034       | 7.649   | 14443        | 0.000   |
| AC, G301              | 2.794984    | 1.594865       | 1.752   | 14443        | 0.079   |
| NEWST1, G302          | -1.174147   | 2.990115       | -0.393  | 14443        | 0.694   |
| NEWST2, G303          | 1.403632    | 2.614473       | 0.537   | 14443        | 0.591   |
| NEWST3, G304          | 3.723011    | 1.671580       | 2.227   | 14443        | 0.026   |
| NEWST5, G305          | 5.545763    | 1.859174       | 2.983   | 14443        | 0.003   |
| NEWST6, G306          | 5.150173    | 2.391713       | 2.153   | 14443        | 0.031   |
| LOGITPR, G307         | 1.471714    | 1.262160       | 1.166   | 14443        | 0.244   |
| For NUMACHT, B31      |             |                |         |              |         |
| INTRCPT3, G310        | -0.093503   | 0.440713       | -0.212  | 14443        | 0.832   |
| For ENTRY slope, P4   |             |                |         |              |         |
| For INTRCPT2, B40     |             |                |         |              |         |
| INTRCPT3, G400        | 3.516097    | 1.073218       | 3.276   | 14443        | 0.001   |
| AC, G401              | 5.076831    | 2.140704       | 2.372   | 14443        | 0.018   |
| NEWST1, G402          | 5.375033    | 4.853888       | 1.107   | 14443        | 0.269   |

|                  |           |          |        |       |       |
|------------------|-----------|----------|--------|-------|-------|
| NEWST2, G403     | 4.145331  | 3.262684 | 1.271  | 14443 | 0.204 |
| NEWST3, G404     | -2.621424 | 3.198314 | -0.820 | 14443 | 0.413 |
| NEWST5, G405     | -4.413658 | 2.616206 | -1.687 | 14443 | 0.091 |
| NEWST6, G406     | -7.214082 | 3.186003 | -2.264 | 14443 | 0.024 |
| LOGITPR, G407    | -3.137335 | 1.747522 | -1.795 | 14443 | 0.072 |
| For NUMACHT, B41 |           |          |        |       |       |
| INTRCPT3, G410   | 0.409474  | 0.438912 | 0.933  | 14443 | 0.351 |

## Final estimation of level-1 and level-2 variance components:

| Random Effect     |  | Standard Deviation | Variance Component | df   | Chi-square | P-value |
|-------------------|--|--------------------|--------------------|------|------------|---------|
| INTRCPT1, R0      |  | 30.68776           | 941.73857          | 2219 | 9896.16476 | 0.000   |
| TIME3 slope, R1   |  | 6.01595            | 36.19167           | 2219 | 2575.97426 | 0.000   |
| TIME3SQ slope, R2 |  | 7.14714            | 51.08164           | 2219 | 2525.32931 | 0.000   |
| level-1, E        |  | 23.92521           | 572.41560          |      |            |         |

Note: The chi-square statistics reported above are based on only 2332 of 4045 units that had sufficient data for computation. Fixed effects and variance components are based on all the data.

## Final estimation of level-3 variance components:

| Random Effect          |  | Standard Deviation | Variance Component | df  | Chi-square | P-value |
|------------------------|--|--------------------|--------------------|-----|------------|---------|
| INTRCPT1/INTRCPT2, U00 |  | 10.78997           | 116.42342          | 104 | 401.14637  | 0.000   |
| TIME3/INTRCPT2, U10    |  | 3.88026            | 15.05640           | 104 | 245.89434  | 0.000   |
| TIME3SQ/INTRCPT2, U20  |  | 3.33004            | 11.08916           | 104 | 193.84716  | 0.000   |

Note: The chi-square statistics reported above are based on only 112 of 115 units that had sufficient data for computation. Fixed effects and variance components are based on all the data.

## Statistics for current covariance components model

Deviance = 141106.747997  
 Number of estimated parameters = 58

## Model comparison test

Chi-square statistic = 40.15200  
 Number of degrees of freedom = 5  
 P-value = 0.000

## Latent Variable Regression Results

$$B10 = G100* + G101*(AC) + G102*(NEWST1) + G103*(NEWST2) + G104*(NEWST3) + G105*(NEWST5) + G106*(NEWST6) + G107*(LOGITPR) + G108*(B00) + U10*$$

$$B20 = G200* + G201*(AC) + G202*(NEWST1) + G203*(NEWST2) + G204*(NEWST3) + G205*(NEWST5) + G206*(NEWST6) + G207*(LOGITPR) + G208*(B00) + U20*$$

| Outcome              | Predictor      | Estimated Coefficient | Standard Error | T-ratio | P-value |
|----------------------|----------------|-----------------------|----------------|---------|---------|
| TIME3/INTRCPT2,B10   | INTRCPT3,G100* | -4.199572             | 33.28265       | -0.126  | 0.900   |
|                      | AC,G101*       | 4.566356              | 1.80132        | 2.535   | 0.013   |
|                      | NEWST1,G102*   | 1.235145              | 3.99427        | 0.309   | 0.758   |
|                      | NEWST2,G103*   | 0.143728              | 2.94050        | 0.049   | 0.961   |
|                      | NEWST3,G104*   | -1.293830             | 2.30262        | -0.562  | 0.575   |
|                      | NEWST5,G105*   | -6.682328             | 2.22695        | -3.001  | 0.004   |
|                      | NEWST6,G106*   | -4.408415             | 2.77994        | -1.586  | 0.115   |
|                      | LOGITPR,G107*  | -2.417338             | 1.42935        | -1.691  | 0.093   |
|                      | B00,G108*      | 0.027078              | 0.05426        | 0.499   | 0.618   |
| TIME3SQ/INTRCPT2,B20 | INTRCPT3,G200* | 67.931441             | 30.38143       | 2.236   | 0.027   |
|                      | AC,G201*       | -2.351600             | 1.48792        | -1.580  | 0.117   |
|                      | NEWST1,G202*   | 1.858997              | 3.34699        | 0.555   | 0.579   |
|                      | NEWST2,G203*   | 1.554111              | 2.44835        | 0.635   | 0.527   |
|                      | NEWST3,G204*   | 3.109452              | 1.92429        | 1.616   | 0.109   |
|                      | NEWST5,G205*   | 4.237149              | 1.87284        | 2.262   | 0.026   |
|                      | NEWST6,G206*   | 3.319905              | 2.34411        | 1.416   | 0.160   |
|                      | LOGITPR,G207*  | 0.106207              | 1.16801        | 0.091   | 0.928   |
|                      | B00,G208*      | -0.113650             | 0.04954        | -2.294  | 0.024   |

#### Latent Variable Regression: Comparison of Original and Adjusted Coefficients

| Outcome              | Predictor | Original Coefficient | Adjusted Coefficient | Difference | Standard Error of Difference |
|----------------------|-----------|----------------------|----------------------|------------|------------------------------|
| TIME3/INTRCPT2,B10   | INTRCPT3  | 12.40280             | -4.19957             | 16.60237   | 33.27177                     |
|                      | AC        | 4.59834              | 4.56636              | 0.03198    | 0.11491                      |
|                      | NEWST1    | 0.58591              | 1.23515              | -0.64924   | 1.31551                      |
|                      | NEWST2    | -0.10991             | 0.14373              | -0.25364   | 0.53027                      |
|                      | NEWST3    | -1.27970             | -1.29383             | 0.01413    | 0.12539                      |
|                      | NEWST5    | -6.60358             | -6.68233             | 0.07875    | 0.19714                      |
|                      | NEWST6    | -3.98248             | -4.40841             | 0.42593    | 0.86448                      |
|                      | LOGITPR   | -2.35802             | -2.41734             | 0.05932    | 0.13830                      |
| TIME3SQ/INTRCPT2,B20 | INTRCPT3  | -1.75200             | 67.93144             | -69.68344  | 30.37371                     |
|                      | AC        | -2.48584             | -2.35160             | -0.13424   | 0.40455                      |
|                      | NEWST1    | 4.58398              | 1.85900              | 2.72498    | 1.44047                      |
|                      | NEWST2    | 2.61867              | 1.55411              | 1.06456    | 0.78572                      |
|                      | NEWST3    | 3.05014              | 3.10945              | -0.05931   | 0.51335                      |
|                      | NEWST5    | 3.90662              | 4.23715              | -0.33053   | 0.51636                      |
|                      | NEWST6    | 1.53218              | 3.31990              | -1.78772   | 0.96802                      |
|                      | LOGITPR   | -0.14275             | 0.10621              | -0.24896   | 0.31592                      |

Var(u\*)

|          |          |
|----------|----------|
| TIME3    | TIME3SQ  |
| INTRCPT2 | INTRCPT2 |
| 14.97104 | -5.55407 |
| -5.55407 | 9.58541  |