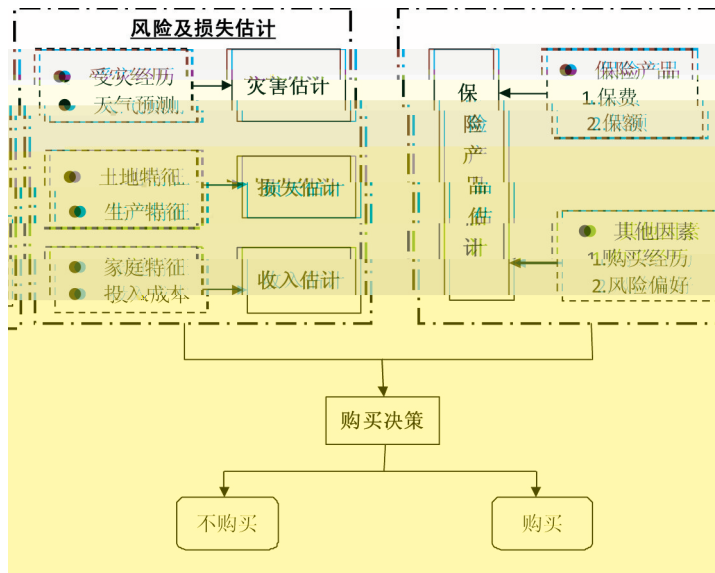


2007

100081
100081
100081

		2013				
		20				
Smith and Watts	2009					
			2007			
	2004	3.77		2013	306.7	2013
				42%		
		2013	3			
<hr/>						
nycytx- 02	"				"	71373264
	"	0052014004- 3		ASTIP- IAED03	14	"
					"	"



$y^* \in [0, 1)$

X

$$\begin{cases} y^* = \beta X + \varepsilon \\ y = 1 & y^* > 0 \\ y = 0 & y^* \leq 0 \end{cases}$$

y

$$\text{Prob}(y=1|x) = \text{Prob}(y^* > 0|x) = \text{Prob}(\beta X + \varepsilon > 0|x) = 1 - G(-\beta X)$$

$$\text{Prob}(y=1|x) = G(\beta X)$$

Logistic

$$\text{Prob}(y=1|x) = G(X) = \frac{\exp(\beta X)}{1 + \exp(\beta X)}$$

Logit X

y

1.

2009 2011

2011

2
641 576
Stata12.0

8

2

2009

306

2270

2

2013

	A		B	
1	20	20	15	25
2	20	20	10	30
3	20	20	10	40
4	20	20	5	45
5	20	20	0	50

1
A B 5

5 4 4 8

B 5
1 0 1

1= 0=	0.34	0.47	0	1
/	283.86	124.21	22.94	1460
	20.84	22.15	0.3	150
1= 0=	0.43	0.50	0	1
1= 0=	0.43	0.49	0	1
1= 0=	0.32	0.47	0	1
1= 0=	0.16	0.37	0	1
	101.64	1670.13	0	40000
1= 0=	0.34	0.47	0	1
	13.69	4.55	8	20
	218.49	79.98	145	400
	50.85	10.12	23	85
	8.48	40.20	0	15
1= 0=	0.99	0.12	0	1
	29.75	11.96	0	61
-	0.02	0.29	-0.31	0.69

1= 0=	0.32	0.47	0	1
1= 2= 3=	1.86	0.69	1	3
1= 0=	0.56	0.50	0	2
	1.86	2.47	0	47
1= 2= 3=	1.85	0.39	1	3
	6.27	13.74	0.05	450
1= 0=	0.29	0.45	0	1
1= 0=	0.52	0.50	0	1

3

1.
man
5

4 Haus

		P	
		Chi2= 7.04	0.2180
		Chi2= 8.08	0.0045

Smith, Goodwin, 1996;

2006 ,
4 Hausman

1983 Maddala

Efron (1987) Bootstrap

5

	0.00092 (0.00133)	0.20288* (0.08402)
	1.55727** (0.32867)	20.83016** (8.10195)
	0.02298** (0.00399)	0.24575** (0.09412)
	- 0.25723 (0.39301)	0.19791 (0.43475)
	- 1.19587 (0.63940)	- 2.31361** (0.83125)
	- 0.00056 (0.00753)	- 0.00184 (0.00739)
	0.02054* (0.00875)	0.37430* (0.14819)
	3.70021*** (0.55043)	8.86262** (2.43709)
	0.52025 (0.59266)	0.41956 (0.64453)
	- 0.00778 (0.41974)	- 3.39589* (1.49280)
	0.03393 (0.02658)	0.55426** (0.22886)
	0.00588 (0.06680)	0.98625* (0.41364)
	- 0.03927 (0.02270)	- 0.11065* (0.04528)
	- 13.33911*** (2.36629)	- 212.25890* (83.71647)

* ** *** 10% 5% 1%

2

6

2

1

3

	1	2	3
	0.0384	- 0.0325	0.0313
	0.0672	0.1098	0.0673
	- 0.4742**	0.1695	- 0.4166***
	0.0971	0.1548	0.0996
	- 0.0011	- 0.0147	- 0.0161
	0.0169	0.0420	0.0181
	0.2801**	0.1721	0.3406**
	0.1356	0.2200	0.1374
	- 0.3193	- 0.3516	- 0.3020
	0.4454	0.3052	0.4412
		0.0088	0.0046
		0.0075	0.0031
		0.2632	0.3587***
		0.1464	0.0947
		4.3026***	
		0.1530	
	- 0.7769**	- 2.6280***	- 1.0388***
	0.1944	0.3535	0.2077

10% 5% 1%

82.42%

1

2

3

"

"

" "

1.				2013	3
2			-		
2010	10				
3			-	342	
2011	11				
4.				-	
		2006	10		

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