Assignment 8

1. Consider the dataset *civwar.dta*.

(a) Run a logit model were war is the dependent variable and control for lpop, polity2, gdpen, western, eeurop, lamerica, ssafrica, asia, colbrit, colfra, mtnest, ncontig, ethfrac, and muslim. In addition, there is a variable dur which can be used to capture duration dependence. Generate the variables,

dur0 = dur * (warl==0)

dur1 = dur * (warl==1)

which will allow for duration dependence for both war and peace. Control for duration dependence in war and peace using linear, quadratic, and cubic terms. Interpret the duration dependence.

(b) Run the same model, this time clustering by country. What are the advantages/disadvantages to clustering by country?

(c) Estimate a logit model with random effects. What are the advantages/disadvantages of random effects logit vs. regular logit. What are the advantages/disadvantages of random effects logit vs. logit with clustered standard errors.

(d) Report an estimate of the effect size for number of contiguous states and interpret the estimate.

(e) Estimate a conditional fixed effects logit model. What are the advantages/disadvantages over the conditional fixed effects model over the models estimated in (a), (b), and (c).

(f) Estimate a fixed effects logit model. What are the advantages/disadvantages of the fixed effects logit vs. the conditional fixed effects logit?

(g) Estimate a fixed effects probit model.