

Dependent Variable: OAGC
Method: ML - Binary Logit (Newton-Raphson / Marquardt steps)
Date: 12/07/23 Time: 09:41
Sample: 2019 2022
Included observations: 52
Convergence achieved after 8 iterations
Coefficient covariance computed using observed Hessian

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	0.181961	1.842851	0.098739	0.9213
CS	-0.109374	0.092645	-1.180575	0.2378
X2	-5.208697	1.965062	-2.650653	0.0080
McFadden R-squared	0.470596	Mean dependent var		0.211538
S.D. dependent var	0.412384	S.E. of regression		0.292930
Akaike info criterion	0.661716	Sum squared resid		4.204595
Schwarz criterion	0.774288	Log likelihood		-14.20462
Hannan-Quinn criter.	0.704874	Deviance		28.40924
Restr. deviance	53.66274	Restr. log likelihood		-26.83137
LR statistic	25.25350	Avg. log likelihood		-0.273166
Prob(LR statistic)	0.000003			
Obs with Dep=0	41	Total obs		52
Obs with Dep=1	11			

Expectation-Prediction Evaluation for Binary Specification

Equation: UNTITLED
Date: 12/07/23 Time: 09:42
Success cutoff: C = 0.5

	Estimated Equation			Constant Probability		
	Dep=0	Dep=1	Total	Dep=0	Dep=1	Total
P(Dep=1)≤C	40	5	45	41	11	52
P(Dep=1)>C	1	6	7	0	0	0
Total	41	11	52	41	11	52
Correct	40	6	46	41	0	41
% Correct	97.56	54.55	88.46	100.00	0.00	78.85
% Incorrect	2.44	45.45	11.54	0.00	100.00	21.15
Total Gain*	-2.44	54.55	9.62			
Percent Gain**	NA	54.55	45.45			

	Estimated Equation			Constant Probability		
	Dep=0	Dep=1	Total	Dep=0	Dep=1	Total
E(# of Dep=0)	36.75	4.25	41.00	32.33	8.67	41.00
E(# of Dep=1)	4.25	6.75	11.00	8.67	2.33	11.00
Total	41.00	11.00	52.00	41.00	11.00	52.00
Correct	36.75	6.75	43.50	32.33	2.33	34.65
% Correct	89.63	61.35	83.65	78.85	21.15	66.64
% Incorrect	10.37	38.65	16.35	21.15	78.85	33.36
Total Gain*	10.78	40.19	17.00			
Percent Gain**	50.98	50.98	50.98			

*Change in "% Correct" from default (constant probability) specification

**Percent of incorrect (default) prediction corrected by equation

Estimation Command:

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 BINARY(D=L) OAGC C CS X2

Estimation Equation:

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 I_OAGC = C(1) + C(2)*CS + C(3)*X2

Forecasting Equation:

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 OAGC = 1-@CLOGISTIC(-(C(1) + C(2)*CS + C(3)*X2))

Substituted Coefficients:

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 OAGC = 1-@CLOGISTIC(-(0.18196080832 - 0.109374439871*CS - 5.20869665812*X2))

Goodness-of-Fit Evaluation for Binary Specification

Andrews and Hosmer-Lemeshow Tests

Equation: UNTITLED

Date: 12/07/23 Time: 09:45

Grouping based upon predicted risk (randomize ties)

	Quantile of Risk		Dep=0		Dep=1		Total Obs	H-L Value
	Low	High	Actual	Expect	Actual	Expect		
1	3.E-05	0.0077	5	4.99217	0	0.00783	5	0.00784
2	0.0129	0.0203	5	4.91544	0	0.08456	5	0.08601
3	0.0204	0.0302	5	4.87850	0	0.12150	5	0.12453
4	0.0317	0.0481	4	4.81327	1	0.18673	5	3.67956
5	0.0555	0.0802	6	5.61490	0	0.38510	6	0.41151
6	0.0812	0.1150	4	4.52891	1	0.47109	5	0.65561
7	0.1186	0.1792	5	4.31592	0	0.68408	5	0.79251
8	0.2200	0.3407	5	3.52652	0	1.47348	5	2.08914
9	0.3428	0.5675	1	2.92346	4	2.07654	5	3.04717
10	0.5943	1.0000	1	0.49090	5	5.50910	6	0.57501
	Total		41	41.0000	11	11.0000	52	11.4689

H-L Statistic	11.4689	Prob. Chi-Sq(8)	0.1765
Andrews Statistic	32.9406	Prob. Chi-Sq(10)	0.0003

Dependent Variable Frequencies

Equation: UNTITLED

Date: 12/07/23 Time: 09:47

Dep. Value	Count	Percent	Cumulative	
			Count	Percent
0	41	78.85	41	78.85
1	11	21.15	52	100.00

	OAGC	CS	X2
OAGC	1.000000	-0.246617	-0.586356
CS	-0.246617	1.000000	0.229246
X2	-0.586356	0.229246	1.000000