

## STATA

Probit regression

Number of obs = 400  
 LR chi2(6) = 25.99  
 Prob > chi2 = 0.0002  
 Pseudo R2 = 0.0520

Log likelihood = -236.99149

	admit	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
	gre	.0015949	.0006443	2.48	0.013	.000332	.0028577
	topnotch	.2780303	.1812751	1.53	0.125	-.0772624	.6333231
	gpa	.3620989	.1965508	1.84	0.065	-.0231337	.7473314
	a	.0004092	.0002405	1.70	0.089	-.0000622	.0008805
	b	-.1246906	.1343307	-0.93	0.353	-.3879739	.1385927
	c	-.0752666	.1346688	-0.56	0.576	-.3392127	.1886795
	_cons	-2.811203	.6583506	-4.27	0.000	-4.101547	-1.52086

. mfx

Marginal effects after probit

y = Pr(admit) (predict)  
 = .30774146

variable	dy/dx	Std. Err.	z	P> z	[ 95% C.I. ]		X
gre	.0005609	.00023	2.48	0.013	.000118	.001004	587.7
topnotch*	.1017689	.06854	1.48	0.138	-.032574	.236112	.1625
gpa	.127338	.06904	1.84	0.065	-.007969	.262645	3.3899
a	.0001439	.00008	1.70	0.089	-.000022	.00031	492.785
b*	-.0438625	.04722	-0.93	0.353	-.136411	.048686	.5125
c*	-.026479	.04739	-0.56	0.576	-.119354	.066396	.515

(\*) dy/dx is for discrete change of dummy variable from 0 to 1

## GRET

The screenshot shows the GRET software window titled 'gret: model 1'. The main text area displays the following information:

Convergence achieved after 6 iterations

Model 1: Probit estimates using the 400 observations 1-400  
 Dependent variable: admit

VARIABLE	COEFFICIENT	STDERROR	T STAT	SLOPE (at mean)
const	-2.81120	0.658351	-4.270	
gre	0.00159487	0.000644316	2.475	0.000560862
topnotch	0.278030	0.181275	1.534	0.0977739
gpa	0.362099	0.196551	1.842	0.127338
a	0.000409192	0.000240491	1.701	0.000143899
b	-0.124691	0.134331	-0.928	-0.0438495
c	-0.0752666	0.134669	-0.559	-0.0264687

Mean of admit = 0.318  
 Number of cases 'correctly predicted' = 273 (68.3%)  
 f(beta\*x) at mean of independent vars = 0.352  
 McFadden's pseudo-R-squared = 0.0519895  
 Log-likelihood = -236.991  
 Likelihood ratio test: Chi-square(6) = 25.9935 (p-value 0.000223)  
 Akaike information criterion (AIC) = 487.983  
 Schwarz Bayesian criterion (BIC) = 515.923  
 Hannan-Quinn criterion (HQC) = 499.048

MATLAB

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Probit Regression

Regressor	Coefficient	Std. Error	t-stat	Prob> t
constant	-2.81108	0.65883	-4.26678	0.00002
variable1	0.00159	0.00064	2.47531	0.01373
variable2*	0.27799	0.18129	1.53338	0.12599
variable3	0.36204	0.19664	1.84112	0.06636
variable4	0.00041	0.00024	1.70164	0.08961
variable5*	-0.12469	0.13433	-0.92821	0.35387
variable6*	-0.07526	0.13467	-0.55887	0.57657

(\*) indicates that the variable is a dummy

Marginal Effect

Regressor	Marginal	Std. Error	t-stat	Prob> t
variable1	0.00056	0.00023	2.48203	0.01348
variable2*	0.10175	0.06855	1.48438	0.13851
variable3	0.12732	0.06907	1.84341	0.06602
variable4	0.00014	0.00008	1.70222	0.08951
variable5*	-0.04386	0.04722	-0.92888	0.35352
variable6*	-0.02648	0.04739	-0.55876	0.57665

(\*) dy/dx is for discrete change of dummy variable from 0 to 1.