

Model pair	(M1,M2)	(M2,M3)	(M1,M4)	(M2,M4)
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Information for calculating bounds

Focus variable	R*	R*	Dmpi_1	Dmpi_1
beta_unrestricted	-0.629630	-0.786242	-0.174613	-0.132732
ese_unrestricted	0.06017	0.06042	0.05801	0.06562
sigma_unrestricted	0.0131293	0.0149825	0.0131293	0.0149825
beta_restricted	-0.786242	-0.718195	0.342680	0.342680
ese_restricted	0.06042	0.05098	0.09015	0.09015
sigma_restricted	0.0149825	0.0152194	0.0247800	0.0247800
F-test of restrictions	30.012	4.0919	125.27	169.34
q (d.f. of F-test)	1	1	2	1

Bounds, as calculated from Breusch's (1990) formula

beta_average	-0.707936	-0.752219	0.084034	0.104974
ese_unrestricted^2	0.003620	0.003651	0.003365	0.004306
sigma_unrestricted^2	0.000172	0.000224	0.000172	0.000224
ese_restricted^2	0.003651	0.002599	0.008127	0.008127
sigma_restricted^2	0.000224	0.000232	0.000614	0.000614
ese_r^2*(s_u^2/s_r^2)	0.002803	0.002519	0.002281	0.002971
plus/minus term in (3)	0.078298	0.034028	0.260534	0.237735
bound_upper	-0.630	-0.718	0.345	0.343
bound_lower	-0.786	-0.786	-0.177	-0.133
Outcome	L-robust	L-robust	L-fragile	L-fragile

Asymptotic variances of bounds, as calculated from Magee's (1990) formula

ese^2_quasi-average	0.003212	0.003085	0.002823	0.003638
plus/minus term in (4)	0.000409	-0.000566	-0.000538	-0.000667
AsyVar_upper	0.003620	0.002519	0.002285	0.002971
AsyVar_lower	0.002803	0.003651	0.003361	0.004306
ese_upperbound	0.060	0.050	0.048	0.055
ese_lowerbound	0.053	0.060	0.058	0.066

Modified bounds, as calculated from Levine and Renelt's (1992) formula

LR_upperbound	-0.509	-0.618	0.440	0.452
LR_lowerbound	-0.892	-0.907	-0.292	-0.264
Outcome	L-robust	L-robust	L-fragile	L-fragile