

APPENDIX: ESTIMATION RESULTS

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*****
Models estimated on spring 2005 data
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Call:
lm(formula = as.formula(KouwForm), data = datauttag)

Residuals:

	Min	1Q	Median	3Q	Max
	-2.4760	-0.3731	-0.1131	0.1783	4.7344

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.22018	0.06084	-3.619	0.000304 ***
I(restid - fftid)	0.36251	0.04296	8.439	< 2e-16 ***
log(restid - fftid + 1)	0.88242	0.13594	6.491	1.08e-10 ***
langd	0.02683	0.01266	2.119	0.034253 *

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7703 on 1951 degrees of freedom
Multiple R-squared: 0.5895, Adjusted R-squared: 0.5889
F-statistic: 934.1 on 3 and 1951 DF, p-value: < 2.2e-16

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Call:
lm(formula = as.formula(MahmlForm), data = datauttag)

Residuals:

	Min	1Q	Median	3Q	Max
	-2.6259	-0.2222	-0.0861	0.1087	6.1732

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.298356	0.023821	-12.53	<2e-16 ***
I(restid/langd)	0.452338	0.008845	51.14	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.5854 on 1953 degrees of freedom
Multiple R-squared: 0.5725, Adjusted R-squared: 0.5723
F-statistic: 2615 on 1 and 1953 DF, p-value: < 2.2e-16

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Call:
lm(formula = as.formula(EliasForm), data = datauttag)

Residuals:

	Min	1Q	Median	3Q	Max
	-2.02707	-0.40941	-0.05681	0.34013	2.25230

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-1.25360	0.04666	-26.868	< 2e-16 ***
log(restid)	1.07109	0.03967	26.999	< 2e-16 ***
log(rel.fordroj)	0.52528	0.01955	26.865	< 2e-16 ***
log(langd)	-0.15237	0.03343	-4.558	5.47e-06 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.5696 on 1951 degrees of freedom
Multiple R-squared: 0.6647, Adjusted R-squared: 0.6642

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F-statistic: 1289 on 3 and 1951 DF, p-value: < 2.2e-16
*****
Call:
lm(formula = as.formula(HellingaForm), data = datauttag)

Residuals:
    Min      1Q  Median      3Q      Max 
-2.1091 -0.6158 -0.1234  0.4023  6.0817 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -0.328930   0.047114 -6.982 3.99e-12 ***  
restid       0.347681   0.009843 35.321 < 2e-16 ***  
--- 
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.9388 on 1953 degrees of freedom
Multiple R-squared:  0.3898,    Adjusted R-squared:  0.3895 
F-statistic: 1248 on 1 and 1953 DF, p-value: < 2.2e-16
*****
Call:
lm(formula = as.formula(Mahm2Form), data = datauttag)

Residuals:
    Min      1Q  Median      3Q      Max 
-1.86663 -0.49532 -0.05867  0.44919  2.41020 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -2.14375   0.02285 -93.82 <2e-16 ***  
log(restid/langd) 1.78844   0.02699  66.26 <2e-16 ***  
--- 
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.6672 on 1953 degrees of freedom
Multiple R-squared:  0.6921,    Adjusted R-squared:  0.692 
F-statistic: 4391 on 1 and 1953 DF, p-value: < 2.2e-16
*****
Call:
lm(formula = as.formula(HermanForm), data = datauttag)

Residuals:
    Min      1Q  Median      3Q      Max 
-1.8685 -0.6562 -0.1372  0.4299  7.2340 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -1.57442   0.08818 -17.86 <2e-16 ***  
sqrt(restid) 1.36444   0.04266  31.98 <2e-16 ***  
--- 
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.9735 on 1953 degrees of freedom
Multiple R-squared:  0.3438,    Adjusted R-squared:  0.3434 
F-statistic: 1023 on 1 and 1953 DF, p-value: < 2.2e-16
*****
Call:
lm(formula = as.formula(ArupForm), data = datauttag)

Residuals:

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      Min       1Q    Median      3Q      Max
-1.86293 -0.44557 -0.07692  0.38285  2.26744

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) -2.18263   0.03368 -64.811 < 2e-16 ***
log(restid/fftid) 1.29527   0.04295  30.159 < 2e-16 ***
log(langd)    -0.14117   0.02146 -6.577 6.14e-11 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.6059 on 1952 degrees of freedom
Multiple R-squared:  0.4263,    Adjusted R-squared:  0.4257
F-statistic: 725.1 on 2 and 1952 DF,  p-value: < 2.2e-16

*****
Call:
lm(formula = as.formula(BMVDFIForm), data = datauttag)

Residuals:
      Min       1Q    Median      3Q      Max
-2.06883 -0.66164  0.01742  0.63670  2.32833

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) -1.71733   0.04753 -36.13  <2e-16 ***
log(restid)  1.05678   0.03336  31.68  <2e-16 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7992 on 1953 degrees of freedom
Multiple R-squared:  0.3394,    Adjusted R-squared:  0.339
F-statistic: 1003 on 1 and 1953 DF,  p-value: < 2.2e-16

*****
Call:
lm(formula = as.formula(PeerForm), data = datauttag)

Residuals:
      Min       1Q    Median      3Q      Max
-3.1176 -0.3524 -0.1420  0.1554  4.8191

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.02655   0.04103   0.647  0.517710
I(restid - fftid) 0.48849   0.02855  17.110 < 2e-16 ***
restid      0.12935   0.02362   5.477 4.89e-08 ***
langd       -0.08072   0.02412  -3.347 0.000833 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7727 on 1951 degrees of freedom
Multiple R-squared:  0.587,    Adjusted R-squared:  0.5864
F-statistic: 924.4 on 3 and 1951 DF,  p-value: < 2.2e-16

*****
Models estimated on spring 2006 data
*****


Call:
lm(formula = as.formula(KouwForm), data = datauttag)

Residuals:
      Min       1Q    Median      3Q      Max
-2.2407 -0.2824 -0.1154  0.1316  5.2774

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Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept)  0.04374   0.04525   0.966  0.33393  
I(restid - fftid) 0.51253   0.04017  12.759 < 2e-16 *** 
log(restid - fftid + 1) 0.36922   0.11485   3.215  0.00133 ** 
langd       -0.04137   0.01022  -4.050  5.34e-05 *** 
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1 

Residual standard error: 0.6119 on 1908 degrees of freedom
Multiple R-squared:  0.5913,    Adjusted R-squared:  0.5906 
F-statistic: 920.1 on 3 and 1908 DF,  p-value: < 2.2e-16

***** 

Call:
lm(formula = as.formula(MahmlForm), data = datauttag)

Residuals:
      Min     1Q Median     3Q    Max  
-2.1828 -0.1807 -0.0207  0.0931  4.3258 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -0.454966  0.018280 -24.89 <2e-16 *** 
I(restid/langd) 0.491873  0.007932  62.01 <2e-16 *** 
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1 

Residual standard error: 0.4214 on 1910 degrees of freedom
Multiple R-squared:  0.6682,    Adjusted R-squared:  0.668 
F-statistic: 3846 on 1 and 1910 DF,  p-value: < 2.2e-16

***** 

Call:
lm(formula = as.formula(EliasForm), data = datauttag)

Residuals:
      Min     1Q Median     3Q    Max  
-1.6089 -0.4298 -0.0689  0.3261  2.5156 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -1.36607   0.04728 -28.893 < 2e-16 *** 
log(restid)  1.06441   0.04351  24.465 < 2e-16 *** 
log(rel.fordroj) 0.49302   0.01786  27.608 < 2e-16 *** 
log(langd)   -0.17831   0.03602  -4.951 8.04e-07 *** 
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1 

Residual standard error: 0.6039 on 1908 degrees of freedom
Multiple R-squared:  0.5983,    Adjusted R-squared:  0.5977 
F-statistic: 947.3 on 3 and 1908 DF,  p-value: < 2.2e-16

***** 

Call:
lm(formula = as.formula(HellingaForm), data = datauttag)

Residuals:
      Min     1Q Median     3Q    Max  
-1.1882 -0.5500 -0.1550  0.2466  6.4721 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -0.133776   0.042161 -3.173  0.00153 ** 

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restid      0.246342   0.009671  25.474 < 2e-16 ***
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Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.8264 on 1910 degrees of freedom
Multiple R-squared:  0.2536,    Adjusted R-squared:  0.2532
F-statistic: 648.9 on 1 and 1910 DF,  p-value: < 2.2e-16

*****  

Call:  

lm(formula = as.formula(Mahm2Form), data = datauttag)

Residuals:  

    Min      1Q  Median      3Q      Max  

-2.19061 -0.45885 -0.09676  0.39846  2.53083

Coefficients:  

            Estimate Std. Error t value Pr(>|t|)  

(Intercept) -2.32870   0.02399 -97.06 <2e-16 ***  

log(restid/langd) 1.81041   0.03285  55.11 <2e-16 ***  

---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7173 on 1910 degrees of freedom
Multiple R-squared:  0.6139,    Adjusted R-squared:  0.6137
F-statistic: 3037 on 1 and 1910 DF,  p-value: < 2.2e-16

*****  

Call:  

lm(formula = as.formula(HermanForm), data = datauttag)

Residuals:  

    Min      1Q  Median      3Q      Max  

-1.0949 -0.5813 -0.1577  0.2881  6.7074

Coefficients:  

            Estimate Std. Error t value Pr(>|t|)  

(Intercept) -0.93653   0.07762 -12.06 <2e-16 ***  

sqrt(restid) 0.92183   0.03932  23.44 <2e-16 ***  

---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.8429 on 1910 degrees of freedom
Multiple R-squared:  0.2235,    Adjusted R-squared:  0.2231
F-statistic: 549.6 on 1 and 1910 DF,  p-value: < 2.2e-16

*****  

Call:  

lm(formula = as.formula(ArupForm), data = datauttag)

Residuals:  

    Min      1Q  Median      3Q      Max  

-1.58053 -0.43557 -0.08308  0.31956  2.05701

Coefficients:  

            Estimate Std. Error t value Pr(>|t|)  

(Intercept) -2.46245   0.03345 -73.618 < 2e-16 ***  

log(restid/fftid) 1.60613   0.05001  32.119 < 2e-16 ***  

log(langd)    -0.12735   0.02176  -5.852 5.72e-09 ***  

---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.6112 on 1909 degrees of freedom
Multiple R-squared:  0.4498,    Adjusted R-squared:  0.4492
F-statistic: 780.4 on 2 and 1909 DF,  p-value: < 2.2e-16

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*****
Call:
lm(formula = as.formula(BMVDIForm), data = datauttag)

Residuals:
    Min      1Q  Median      3Q     Max 
-1.69470 -0.70306 -0.08463  0.65004  2.32607 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) -1.76975   0.04692 -37.72   <2e-16 ***
log(restid)  0.89644   0.03503  25.59   <2e-16 ***  
---
Signif. codes:  0 '****' 0.001 '***' 0.01 '**' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.8218 on 1910 degrees of freedom
Multiple R-squared:  0.2553,    Adjusted R-squared:  0.2549 
F-statistic: 654.9 on 1 and 1910 DF,  p-value: < 2.2e-16

*****
Call:
lm(formula = as.formula(PeerForm), data = datauttag)

Residuals:
    Min      1Q  Median      3Q     Max 
-2.3818 -0.2737 -0.1162  0.1005  5.2276 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept)  0.13160   0.03242   4.059 5.12e-05 ***
I(restid - fftid) 0.58759   0.02434  24.140   < 2e-16 *** 
restid       0.04451   0.01954   2.278   0.0229 *   
langd        -0.07895   0.02019  -3.911 9.53e-05 *** 
---
Signif. codes:  0 '****' 0.001 '***' 0.01 '**' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.6127 on 1908 degrees of freedom
Multiple R-squared:  0.5902,    Adjusted R-squared:  0.5895 
F-statistic: 915.9 on 3 and 1908 DF,  p-value: < 2.2e-16

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