

ANOVA tables generating p-values reported in the text

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anova tokens h comm ii type h*comm h*ii h*type comm*ii comm*type ii*type
h*comm*ii h*comm*type h*ii*type comm*ii*type h*comm*ii*type subn if
phase==3|phase==15
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h has 4 levels of heterogeneity

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Number of obs = 144      R-squared = 0.7521
Root MSE = 3.34014      Adj R-squared = 0.3888
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Source	Partial SS	df	MS	F	Prob > F
Model	1963.29123	85	23.0975439	2.07	0.0019
h	16.203125	3	5.40104167	0.48	0.6946
comm	498.879448	1	498.879448	44.72	0.0000
ii	22.5625	1	22.5625	2.02	0.1604
type	78.765625	1	78.765625	7.06	0.0102
h*comm	197.920718	3	65.9735725	5.91	0.0014
h*ii	0.00	0			
h*type	0.00	0			
comm*ii	6.00297796	1	6.00297796	0.54	0.4662
comm*type	1.50	1	1.50	0.13	0.7152
ii*type	0.00	0			
h*comm*ii	18.1707176	3	6.05690586	0.54	0.6549
h*comm*type	59.0746528	2	29.5373264	2.65	0.0794
h*ii*type	0.00	0			
comm*ii*type	2.1400463	1	2.1400463	0.19	0.6630
h*comm*ii*type	8.41377315	2	4.20688657	0.38	0.6875
subn	747.558449	66	11.3266432	1.02	0.4786
Residual	647.079861	58	11.1565493		
Total	2610.37109	143	18.2543433		

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anova tokens h2 comm ii type h2*comm h2*ii h2*type comm*ii comm*type ii*type
h2*comm*ii h2*comm*type h2*ii*type comm*ii*type h2*comm*ii*type subn if
phase==3|phase==15

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h2 has three levels of heterogeneity

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Number of obs = 144 R-squared = 0.7445
Root MSE = 3.27954 Adj R-squared = 0.4108

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Source	Partial SS	df	MS	F	Prob > F
Model	1943.53863	81	23.9943041	2.23	0.0006
h2	15.78125	2	7.890625	0.73	0.4843
comm	285.653221	1	285.653221	26.56	0.0000
ii	22.5625	1	22.5625	2.10	0.1526
type	78.765625	1	78.765625	7.32	0.0088
h2*comm	193.820911	2	96.9104554	9.01	0.0004
h2*ii	0.00	0			
h2*type	0.00	0			
comm*ii	4.83493395	1	4.83493395	0.45	0.5050
comm*type	13.8138021	1	13.8138021	1.28	0.2615
ii*type	0.00	0			
h2*comm*ii	5.67948808	2	2.83974404	0.26	0.7688
h2*comm*type	59.0742187	1	59.0742187	5.49	0.0223
h2*ii*type	0.00	0			
comm*ii*type	.470052083	1	.470052083	0.04	0.8351
h2*comm*ii*type	4.33000579	1	4.33000579	0.40	0.5281
subn	751.253762	67	11.2127427	1.04	0.4352
Residual	666.832465	62	10.7553623		
Total	2610.37109	143	18.2543433		

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anova tokens h2 comm type h2*comm h2*type comm*type h2*comm*type subn if
phase==3|phase==15

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Number of obs = 144 R-squared = 0.7383
Root MSE = 3.19319 Adj R-squared = 0.4414

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Source	Partial SS	df	MS	F	Prob > F
Model	1927.21007	76	25.3580272	2.49	0.0001
h2	15.78125	2	7.890625	0.77	0.4653
comm	285.653221	1	285.653221	28.02	0.0000
type	78.765625	1	78.765625	7.72	0.0071
h2*comm	193.820911	2	96.9104554	9.50	0.0002
h2*type	0.00	0			
comm*type	13.8138021	1	13.8138021	1.35	0.2486
h2*comm*type	59.0742188	1	59.0742188	5.79	0.0188
subn	808.835793	68	11.894644	1.17	0.2645
Residual	683.161024	67	10.1964332		
Total	2610.37109	143	18.2543433		

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anova dollars h comm ii type h*comm h*ii h*type comm*ii comm*type ii*type
h*comm*ii h*comm*type h*ii*type comm*ii*type h*comm*ii*type subn if
phase==3|phase==15

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Number of obs = 144 R-squared = 0.8087
Root MSE = 100.834 Adj R-squared = 0.5284

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Source	Partial SS	df	MS	F	Prob > F
Model	2493292.45	85	29332.8524	2.88	0.0000
h	37046.875	3	12348.9583	1.21	0.3126
comm	532513.702	1	532513.702	52.37	0.0000
ii	36.00	1	36.00	0.00	0.9528
type	24688.2656	1	24688.2656	2.43	0.1246
h*comm	92069.6024	3	30689.8675	3.02	0.0370
h*ii	0.00	0			
h*type	0.00	0			
comm*ii	3239.28036	1	3239.28036	0.32	0.5746
comm*type	45922.9178	1	45922.9178	4.52	0.0378
ii*type	0.00	0			
h*comm*ii	6949.3397	3	2316.44657	0.23	0.8767
h*comm*type	19781.4936	2	9890.74682	0.97	0.3841
h*ii*type	0.00	0			
comm*ii*type	8996.46296	1	8996.46296	0.88	0.3508
h*comm*ii*type	8336.07697	2	4168.03848	0.41	0.6656
subn	744751.931	66	11284.1202	1.11	0.3440
Residual	589719.201	58	10167.5724		
Total	3083011.66	143	21559.5221		

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anova dollars h2 comm ii type h2*comm h2*ii h2*type comm*ii comm*type ii*type
h2*comm*ii h2*comm*type h2*ii*type comm*ii*type h2*comm*ii*type subn if
phase==3|phase==15

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Number of obs = 144 R-squared = 0.8007
Root MSE = 99.5388 Adj R-squared = 0.5404

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Source	Partial SS	df	MS	F	Prob > F
Model	2468717.24	81	30477.9907	3.08	0.0000
h2	16628.125	2	8314.0625	0.84	0.4369
comm	400466.601	1	400466.601	40.42	0.0000
ii	36.00	1	36.00	0.00	0.9521
type	24688.2656	1	24688.2656	2.49	0.1195
h2*comm	92408.2564	2	46204.1282	4.66	0.0130
h2*ii	0.00	0			
h2*type	0.00	0			
comm*ii	2479.50167	1	2479.50167	0.25	0.6187
comm*type	61734.9029	1	61734.9029	6.23	0.0152
ii*type	0.00	0			
h2*comm*ii	194.628062	2	97.3140308	0.01	0.9902
h2*comm*type	19397.1703	1	19397.1703	1.96	0.1667
h2*ii*type	0.00	0			
comm*ii*type	5003.78487	1	5003.78487	0.51	0.4800
h2*comm*ii*type	3143.07306	1	3143.07306	0.32	0.5753
subn	745011.746	67	11119.5783	1.12	0.3237
Residual	614294.412	62	9907.97439		
Total	3083011.66	143	21559.5221		

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. anova dollars h2 comm type h2*comm h2*type comm*type h2*comm*type subn
> if phase==3|phase==15

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Number of obs = 144 R-squared = 0.7966
Root MSE = 96.7397 Adj R-squared = 0.5659

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Source	Partial SS	df	MS	F	Prob > F
Model	2455986.88	76	32315.6168	3.45	0.0000
h2	16628.125	2	8314.0625	0.89	0.4161
comm	400466.601	1	400466.601	42.79	0.0000
type	24688.2656	1	24688.2656	2.64	0.1090
h2*comm	92408.2564	2	46204.1282	4.94	0.0100
h2*type	0.00	0			
comm*type	61734.9029	1	61734.9029	6.60	0.0125
h2*comm*type	19397.1703	1	19397.1703	2.07	0.1546
subn	770276.22	68	11327.5915	1.21	0.2177
Residual	627024.776	67	9358.57874		
Total	3083011.66	143	21559.5221		

anova tokenv h c ii h\*c h\*ii c\*ii c\*h\*ii grp if period==3|period==15

Number of obs = 48 R-squared = 0.6490  
 Root MSE = .218512 Adj R-squared = -0.0310

Source	Partial SS	df	MS	F	Prob > F
Model	1.41276459	31	.045573051	0.95	0.5607
h	.090065086	3	.030021695	0.63	0.6069
c	.628131014	1	.628131014	13.16	0.0023
ii	.001639641	1	.001639641	0.03	0.8553
h*c	.082539624	3	.027513208	0.58	0.6389
h*ii	0.00	0			
c*ii	.004028488	1	.004028488	0.08	0.7752
c*h*ii	.143198228	3	.047732743	1.00	0.4184
grp	.455994204	19	.023999695	0.50	0.9232
Residual	.763958461	16	.047747404		
Total	2.17672305	47	.046313256		

anova tokenv h2 c ii h2\*c h2\*ii c\*ii c\*h2\*ii grp if period==3|period==15

Number of obs = 48 R-squared = 0.5973  
 Root MSE = .220688 Adj R-squared = -0.0516

Source	Partial SS	df	MS	F	Prob > F
Model	1.30006738	29	.04482991	0.92	0.5898
h2	.072648208	2	.036324104	0.75	0.4884
c	.67716205	1	.67716205	13.90	0.0015
ii	.001639641	1	.001639641	0.03	0.8565
h2*c	.055561932	2	.027780966	0.57	0.5752
h2*ii	0.00	0			
c*ii	.000132595	1	.000132595	0.00	0.9590
c*h2*ii	.057478711	2	.028739356	0.59	0.5646
grp	.410713974	20	.020535699	0.42	0.9678
Residual	.87665567	18	.048703093		
Total	2.17672305	47	.046313256		

anova tokenv h2 c h2\*c grp if period==3|period==15

Number of obs = 48 R-squared = 0.5690  
 Root MSE = .211363 Adj R-squared = 0.0354

Source	Partial SS	df	MS	F	Prob > F
Model	1.23856018	26	.04763693	1.07	0.4451
h2	.072648208	2	.036324104	0.81	0.4570
c	.67716205	1	.67716205	15.16	0.0008
h2*c	.055561932	2	.027780966	0.62	0.5465
grp	.450809477	21	.021467118	0.48	0.9497
Residual	.93816287	21	.044674422		
Total	2.17672305	47	.046313256		

anova dollarv h c ii h\*c h\*ii c\*ii c\*h\*ii grp if period==3|period==15

Number of obs = 48 R-squared = 0.8014  
 Root MSE = .093241 Adj R-squared = 0.4165

Source	Partial SS	df	MS	F	Prob > F
Model	.561211576	31	.018103599	2.08	0.0614
h	.083213044	3	.027737681	3.19	0.0521
c	.000990111	1	.000990111	0.11	0.7402
ii	.014128534	1	.014128534	1.63	0.2206
h*c	.093273998	3	.031091333	3.58	0.0376
h*ii	0.00	0			
c*ii	.020350147	1	.020350147	2.34	0.1456
c*h*ii	.025554268	3	.008518089	0.98	0.4269
grp	.194621038	19	.010243213	1.18	0.3737
Residual	.139103219	16	.008693951		
Total	.700314795	47	.014900315		

anova dollarv h2 c ii h2\*c h2\*ii c\*ii c\*h2\*ii grp if period==3|period==15

Number of obs = 48 R-squared = 0.7511  
 Root MSE = .098401 Adj R-squared = 0.3502

Source	Partial SS	df	MS	F	Prob > F
Model	.52602558	29	.018138813	1.87	0.0830
h2	.023927831	2	.011963916	1.24	0.3142
c	.000638451	1	.000638451	0.07	0.8003
ii	.014128534	1	.014128534	1.46	0.2427
h2*c	.071053253	2	.035526626	3.67	0.0461
h2*ii	0.00	0			
c*ii	.013732304	1	.013732304	1.42	0.2492
c*h2*ii	.012589018	2	.006294509	0.65	0.5338
grp	.197837862	20	.009891893	1.02	0.4849
Residual	.174289215	18	.009682734		
Total	.700314795	47	.014900315		

anova dollarv h2 c h2\*c grp if period==3|period==15

Number of obs = 48 R-squared = 0.7041  
 Root MSE = .099338 Adj R-squared = 0.3377

Source	Partial SS	df	MS	F	Prob > F
Model	.493086416	26	.018964862	1.92	0.0652
h2	.023927831	2	.011963916	1.21	0.3175
c	.000638451	1	.000638451	0.06	0.8017
h2*c	.071053253	2	.035526626	3.60	0.0453
grp	.209102359	21	.009957255	1.01	0.4919
Residual	.207228379	21	.009868018		
Total	.700314795	47	.014900315		