Appendix 2: Heteroscedastic conditional logistic regression results

Table 1 reports the results of four heteroscedastic conditional logit models. Each model has a different country that has been used as the baseline (scale normalised to unity). The models were estimated using Stata package *clogithet [1]*

The scale terms are not statistically significant, implying no scale heterogeneity between the four countries.

Table 1: Heteroscedastic conditional logistic regression results

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | France |  |  | Ireland |  |  | Spain |  |  | Poland |  |  |
|  | β | SE | CI 95% | β | SE | CI 95% | β | SE | CI 95% | β | SE | CI 95% |
| Constant | 0.595\*\*\* | 0.163 | 0.275,0.915 | 0.656\*\*\* | 0.183 | 0.297,1.014 | 0.544\*\*\* | 0.14 | 0.269,0.820 | 0.515\*\*\* | 0.138 | 0.245,0.786 |
| Payment\_ALL | -0.49x10-4\*\*\* | 0.1x10-4 | -0.69x10-4,  -0.30x10-4 | -0.55x10-4\*\*\* | 0.1x10-4 | -0.75x10-4,  -0.34x10-4 | -0.45x10-4\*\*\* | 9.11x10-6 | -0.63x10-4,  -0.27x10-4 | -0.43x10-4\*\*\* | 8.73x10-6 | -0.6x10-4,  -0.26x10-4 |
| PFS\_cont | 0.029\*\*\* | 0.005 | 0.019,0.038 | 0.031\*\*\* | 0.006 | 0.019,0.043 | 0.026\*\*\* | 0.004 | 0.017,0.035 | 0.025\*\*\* | 0.005 | 0.016,0.034 |
| FN\_cont | -0.038\*\*\* | 0.007 | -0.052,-0.023 | -0.041\*\*\* | 0.008 | -0.057,-0.025 | -0.034\*\*\* | 0.005 | -0.044,-0.025 | -0.033\*\*\* | 0.005 | -0.043,-0.023 |
| Pain\_NO\_dum | 0.759\*\*\* | 0.116 | 0.532,0.986 | 0.837\*\*\* | 0.111 | 0.619,1.054 | 0.694\*\*\* | 0.097 | 0.504,0.885 | 0.657\*\*\* | 0.068 | 0.524,0.791 |
| Pain\_mod\_dum | 0.591\*\*\* | 0.093 | 0.409,0.772 | 0.651\*\*\* | 0.097 | 0.461,0.842 | 0.541\*\*\* | 0.081 | 0.383,0.699 | 0.512\*\*\* | 0.061 | 0.391,0.632 |
| Physical\_NO\_dum | 0.865\*\*\* | 0.112 | 0.645,1.085 | 0.954\*\*\* | 0.137 | 0.686,1.222 | 0.792\*\*\* | 0.11 | 0.577,1.007 | 0.750\*\*\* | 0.085 | 0.583,0.916 |
| Physical\_mod\_dum | 0.769\*\*\* | 0.104 | 0.566,0.973 | 0.848\*\*\* | 0.123 | 0.608,1.088 | 0.704\*\*\* | 0.093 | 0.521,0.887 | 0.666\*\*\* | 0.071 | 0.528,0.805 |
| Scale term Het |  |  |  |  |  |  |  |  |  |  |  |  |
| Spain | -0.089 | 0.188 | -0.458,0.281 | -0.186 | 0.193 | -0.565,0.192 |  |  |  | 0.055 | 0.169 | -0.276,0.385 |
| Ireland | 0.097 | 0.196 | -0.287,0.482 |  |  |  | 0.186 | 0.193 | -0.192,0.565 | 0.241 | 0.178 | -0.107,0.590 |
| Poland | -0.144 | 0.177 | -0.490,0.203 | -0.241 | 0.178 | -0.590,0.107 | -0.055 | 0.169 | -0.385,0.276 |  |  |  |
| France |  |  |  | -0.097 | 0.196 | -0.482,0.287 | 0.089 | 0.188 | -0.281,0.458 | 0.144 | 0.177 | -0.203,0.490 |
| Number of observations | 17808 | | | 17808 | | | 17808 | | | 17808 | | |
| LR chi2 | 14.477 | | | 14.477 | | | 14.477 | | | 14.477 | | |
| Prob > chi2 | 0.0023 | | | 0.0023 | | | 0.0023 | | | 0.0023 | | |
| Log likelihood | -5249.83 | | | -5249.83 | | | -5249.83 | | | -5249.83 | | |
| \* p<0.05, \*\* p<0.01, \*\*\* p<0.001 | | | | | | | | | | | | |

Reference:

1. Hole, Arne. "CLOGITHET: Stata module to estimate heteroscedastic conditional logit model." Statistical Software Components from Boston College Department of Economics (2009).