

Obs	id	assets	sector	nation	interlocks	assets2
1	1	147670	BNK	CAN	87	147.670
2	2	133000	BNK	CAN	107	133.000
3	3	113230	BNK	CAN	94	113.230
4	4	85418	BNK	CAN	48	85.418
5	5	75477	BNK	CAN	66	75.477
6	6	40742	FIN	CAN	69	40.742
7	7	40140	TRN	CAN	46	40.140
8	8	26866	BNK	CAN	16	26.866
9	9	24500	TRN	CAN	77	24.500
10	10	23700	MIN	US	6	23.700

The GENMOD Procedure

Model Information	
Data Set	WORK.ORNSTEIN
Distribution	Poisson
Link Function	Log
Dependent Variable	interlocks

Number of Observations Read	248
Number of Observations Used	248

Criteria For Assessing Goodness Of Fit			
Criterion	DF	Value	Value/DF
Deviance	247	3737.0104	15.1296
Scaled Deviance	247	3737.0104	15.1296
Pearson Chi-Square	247	4704.2233	19.0454
Scaled Pearson X2	247	4704.2233	19.0454
Log Likelihood		5417.9185	
Full Log Likelihood		-2317.5145	
AIC (smaller is better)		4637.0291	
AICC (smaller is better)		4637.0453	
BIC (smaller is better)		4640.5425	

Algorithm converged.

Analysis Of Maximum Likelihood Parameter Estimates							
Parameter	DF	Estimate	Standard Error	Wald 95% Confidence Limits		Wald Chi-Square	Pr > ChiSq
Intercept	1	2.6086	0.0172	2.5749	2.6424	22919.3	<.0001
Scale	0	1.0000	0.0000	1.0000	1.0000		

Note: The scale parameter was held fixed.

The GENMOD Procedure

Model Information	
Data Set	WORK.ORNSTEIN
Distribution	Poisson
Link Function	Log
Dependent Variable	interlocks

Number of Observations Read	248
Number of Observations Used	248

Class Level Information		
Class	Levels	Values
sector	10	AGR BNK CON FIN HLD MAN MER MIN TRN WOD
nation	4	CAN OTH UK US

Criteria For Assessing Goodness Of Fit			
Criterion	DF	Value	Value/DF
Deviance	234	1887.4021	8.0658
Scaled Deviance	234	1887.4021	8.0658
Pearson Chi-Square	234	1858.8250	7.9437
Scaled Pearson X2	234	1858.8250	7.9437
Log Likelihood		6342.7226	
Full Log Likelihood		-1392.7104	
AIC (smaller is better)		2813.4208	
AICC (smaller is better)		2815.2234	
BIC (smaller is better)		2862.6088	

Algorithm converged.

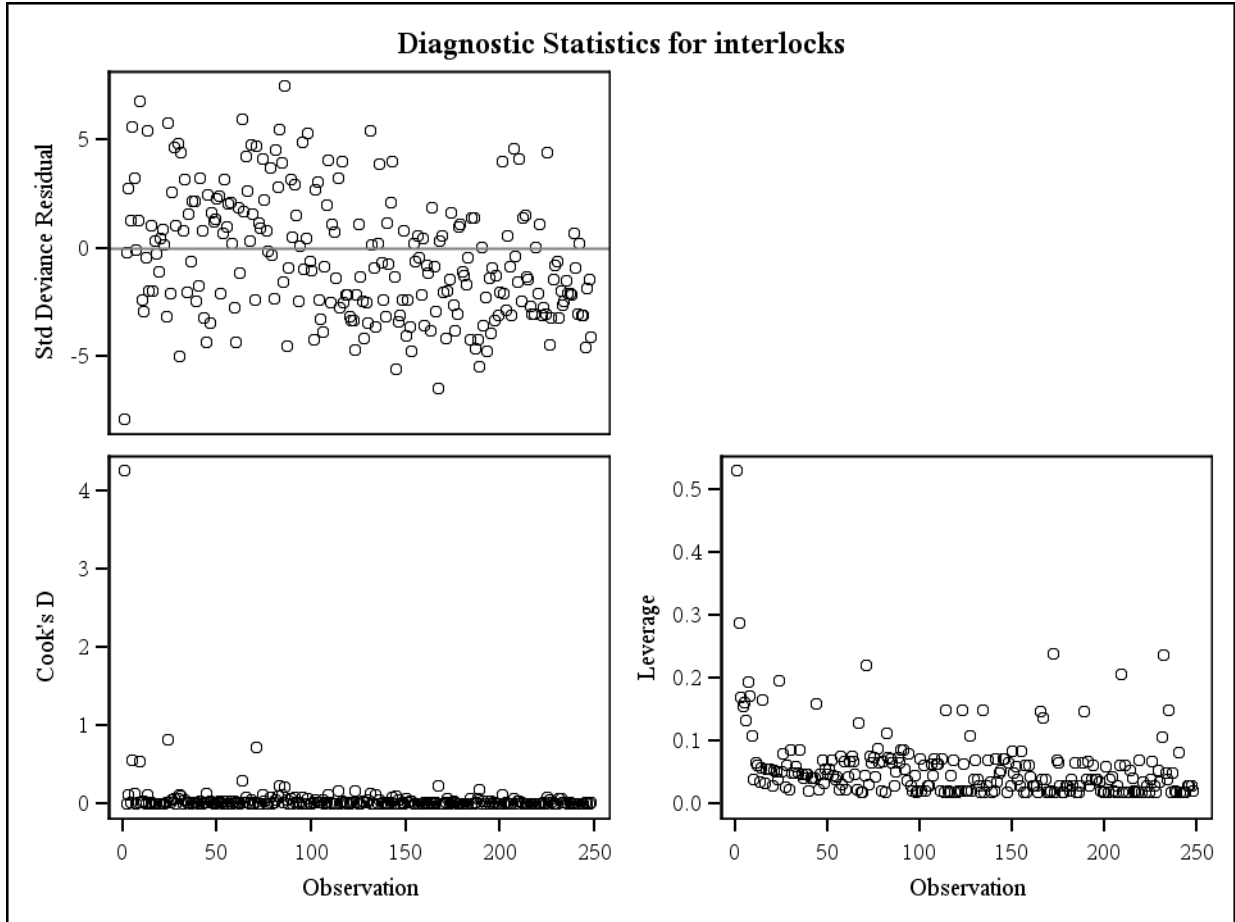
The GENMOD Procedure

Analysis Of Maximum Likelihood Parameter Estimates								
Parameter		DF	Estimate	Standard Error	Wald 95% Confidence Limits		Wald Chi-Square	Pr > ChiSq
Intercept		1	2.2102	0.0686	2.0757	2.3447	1037.41	<.0001
sector	AGR	1	-0.7116	0.0753	-0.8592	-0.5639	89.25	<.0001
sector	BNK	1	-1.1207	0.1573	-1.4290	-0.8124	50.77	<.0001
sector	CON	1	-1.3311	0.2131	-1.7487	-0.9135	39.03	<.0001
sector	FIN	1	-0.0346	0.0731	-0.1779	0.1087	0.22	0.6362
sector	HLD	1	-0.5031	0.1215	-0.7413	-0.2649	17.13	<.0001
sector	MAN	1	-0.6590	0.0793	-0.8143	-0.5036	69.13	<.0001
sector	MER	1	-0.5339	0.0902	-0.7106	-0.3571	35.05	<.0001
sector	MIN	1	-0.0905	0.0706	-0.2288	0.0478	1.64	0.1996
sector	TRN	1	-0.0337	0.0789	-0.1883	0.1209	0.18	0.6689
sector	WOD	0	0.0000	0.0000	0.0000	0.0000	.	.
nation	CAN	1	0.8259	0.0490	0.7300	0.9219	284.48	<.0001
nation	OTH	1	0.6627	0.0755	0.5147	0.8108	76.98	<.0001
nation	UK	1	0.2488	0.0919	0.0687	0.4290	7.33	0.0068
nation	US	0	0.0000	0.0000	0.0000	0.0000	.	.
assets2		1	0.0209	0.0012	0.0185	0.0232	300.66	<.0001
Scale		0	1.0000	0.0000	1.0000	1.0000		

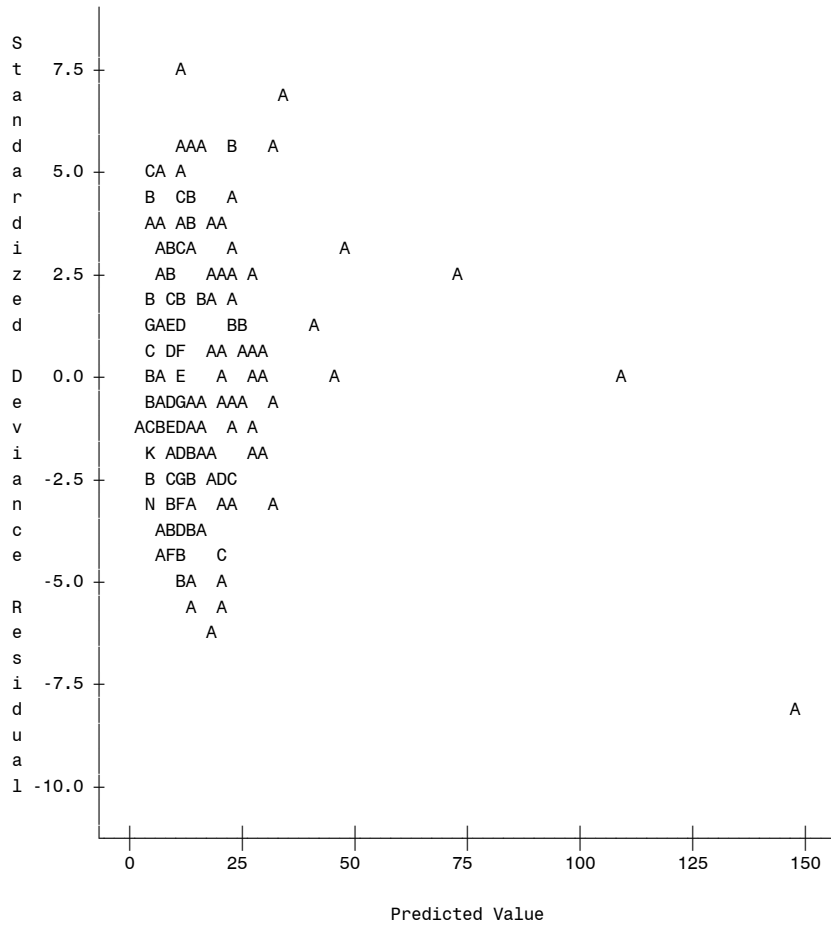
Note: The scale parameter was held fixed.

LR Statistics For Type 3 Analysis			
Source	DF	Chi-Square	Pr > ChiSq
sector	9	361.46	<.0001
nation	3	328.94	<.0001
assets2	1	390.90	<.0001

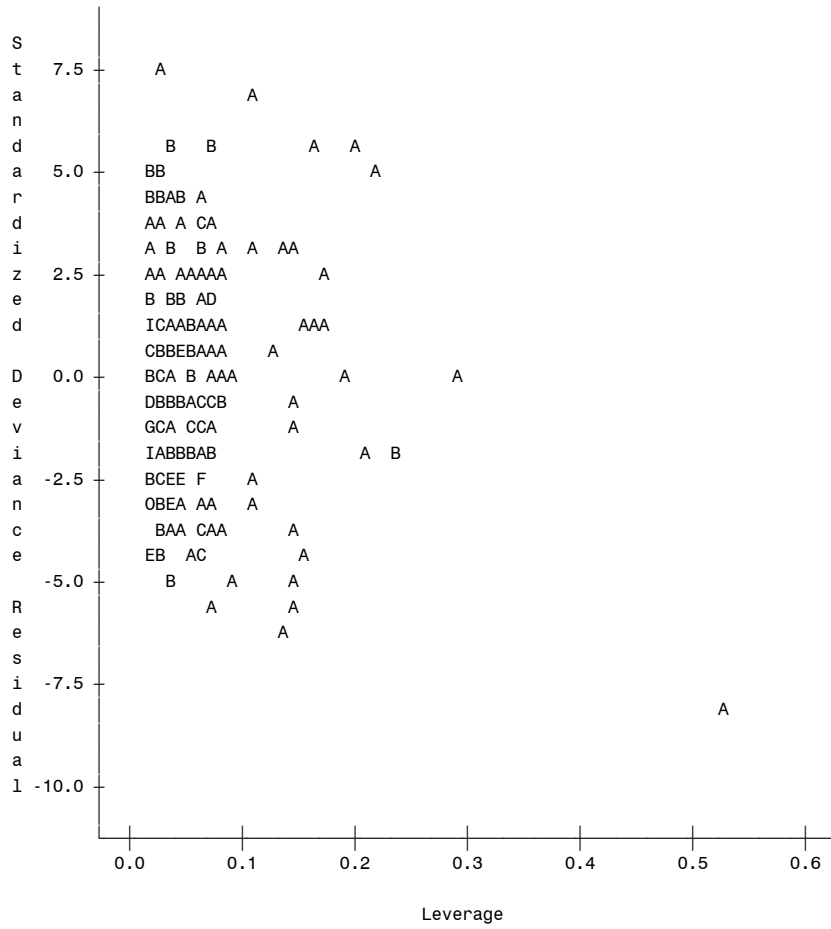
The GENMOD Procedure



Plot of strdev*pred. Legend: A = 1 obs, B = 2 obs, etc.



Plot of strdev*hat. Legend: A = 1 obs, B = 2 obs, etc.



Obs	id	assets	sector	nation	interlocks	pred	rdev	strdev	hat
1	1	147670	BNK	CAN	87	147.584	-5.40474	-7.88282	0.52991
2	2	133000	BNK	CAN	107	108.692	-0.16276	-0.19281	0.28741
3	3	113230	BNK	CAN	94	71.974	2.47831	2.71930	0.16939
4	4	85418	BNK	CAN	48	40.302	1.17671	1.28046	0.15549
5	5	75477	BNK	CAN	66	32.758	5.09743	5.56763	0.16177
6	6	40742	FIN	CAN	69	47.042	2.99111	3.21304	0.13337
7	7	40140	TRN	CAN	46	46.495	-0.07275	-0.08102	0.19365
8	8	26866	BNK	CAN	16	11.888	1.13207	1.24294	0.17045
9	9	24500	TRN	CAN	77	33.557	6.40470	6.78245	0.10829
10	10	23700	MIN	US	6	13.652	-2.33200	-2.37981	0.03977