

















	(8.47)**	(6.00)**	(4.84)**	(4.40)**	(1.54)	(1.72)+
Natural Gas	0.332	-0.018	0.253	0.638	0.420	0.369
	(5.48)**	(0.12)	(2.06)*	(4.04)**	(3.05)**	(2.58)**
Hot Water	0.291	0.230	0.136	0.266	0.386	0.883
	(6.11)**	(3.19)**	(1.38)	(2.27)*	(2.47)*	(4.16)**
Dwelling Size	0.021	0.062	-0.039	0.011	-0.090	0.002
	(0.34)	(0.65)	(0.27)	(0.07)	(0.50)	(0.01)
Constant	-2.483	-2.206	-0.137	1.210	-0.636	0.635
	(6.69)**	(3.45)**	(0.14)	(1.04)	(0.58)	(0.44)
athrho <sup>†</sup>	-0.333	-0.250	-0.081	0.839	-0.554	-0.142
	(4.75)**	(1.92)+	(0.28)	(5.83)**	(3.56)**	(0.96)
Insigma <sup>‡</sup>	-0.453	-0.548	-0.533	-0.396	-0.446	-0.414
	(45.02)*	(21.70)**	(26.77)**	(16.68)**	(18.67)**	(21.56)**

+  $p < 0.1$ ; \*  $p < 0.05$ ; \*\*  $p < 0.01$

<sup>†</sup> Stata does not directly estimate  $\rho(p)$ , it estimates the inverse hyperbolic tangent of  $\rho$ . Stata defines this variable “athrho”. The standard error is computed using the delta method.

<sup>‡</sup> The standard error of the residual is called “Insigma( $\sigma$ )”.

