


```
xi: ivreg torture hivolregime torture1 fh_press_cat polity civwar68 i.country
(catob catobhivolregime = leg_brit lagregcat noratyrns _spline1 _spline2
_spline3), robust cluster(country)
i.country      _Icountry_1-191      (naturally coded; _Icountry_1 omitted)
```

```
IV (2SLS) regression with robust standard errors      Number of obs =      2230
                                                       F( 4, 153) =      .
                                                       Prob > F      =      0.0000
                                                       R-squared     =      0.4150
                                                       Root MSE     =      .89849

Number of clusters (country) = 154
```

torture	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
catob	-1.697125	1.049277	-1.62	0.108	-3.770067	.3758165
catobhivol~e	4.27451	2.851211	1.50	0.136	-1.358314	9.907335
hivolregime	-1.967999	1.89781	-1.04	0.301	-5.717293	1.781295
torture1	.3172712	.0599046	5.30	0.000	.1989243	.4356182
fh_press_cat	.3070969	.0961755	3.19	0.002	.1170934	.4971003
polity	-.0611166	.0348839	-1.75	0.082	-.130033	.0077998
civwar68	-2.745392	1.534159	-1.79	0.076	-5.776261	.2854768

```
. test hivolregime=catobhivolregime
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```
( 1) - catobhivolregime + hivolregime = 0.0
```

```
F( 1, 153) = 1.73
Prob > F = 0.1905
```

Overall volatility high - basic:

```
ivprobit torture_01 torture2 torture1 rule_of_law civwar68 interstate logpop
torture2 torture1 civwar68 srtvisit totalptas logpop (catob= leg_brit lagregcat
noratyrns _spline1 _spline2), robust cluster(country)
```

```
Probit model with endogenous regressors      Number of obs =      952
                                              Wald chi2(8) =      270.77
Log pseudolikelihood = -786.33983          Prob > chi2 =      0.0000
```

(Std. Err. adjusted for 68 clusters in country)

	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]	
torture_01						
catob	.1948299	.2723302	0.72	0.474	-.3389276	.7285873
torture2	.246314	.0869697	2.83	0.005	.0758566	.4167715
torture1	.6640785	.1085842	6.12	0.000	.4512573	.8768998
rule_of_law	.4644695	.1235247	3.76	0.000	.2223656	.7065735
civwar68	-.525849	.2031083	-2.59	0.010	-.923934	-.127764
logpop	-.2323267	.0564934	-4.11	0.000	-.3430518	-.1216016
srtvisit	-1.469965	.4455635	-3.30	0.001	-2.343253	-.5966762
totalptas	-.1153864	.0555301	-2.08	0.038	-.2242234	-.0065495
_cons	1.570429	.9959811	1.58	0.115	-.381658	3.522516
/lnsigma	-.9807498	.0561664	-17.46	0.000	-1.090834	-.8706658
/athrho	-.0522649	.1147846	-0.46	0.649	-.2772386	.1727087
sigma	.3750298	.0210641			.3359363	.4186727
rho	-.0522174	.1144716			-.2703474	.1710118

	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]	
torture_01						
catob	.6718047	.2947295	2.28	0.023	.0941456	1.249464
torture2	.1951672	.074637	2.61	0.009	.0488814	.341453
torture1	.7197528	.0939778	7.66	0.000	.5355597	.9039459
fh_press_cat	.1722519	.1217464	1.41	0.157	-.0663666	.4108704
rule_of_law	.4786621	.1755085	2.73	0.006	.1346718	.8226524
civwar68	-.2453844	.2666569	-0.92	0.357	-.7680223	.2772535
interstate~t	.4927145	.4201961	1.17	0.241	-.3308548	1.316284
lagregtort~1	.3652507	.1476021	2.47	0.013	.075956	.6545455
logpop	-.1468917	.0645954	-2.27	0.023	-.2734964	-.020287
lgdpcap	-.1687604	.1349022	-1.25	0.211	-.4331637	.095643
lagtcl	-.7681539	.402345	-1.91	0.056	-1.556736	.0204279
lag1503inv~1	.2949825	.2189006	1.35	0.178	-.1340548	.7240198
unga_hr_res1	-.0084026	.1208427	-0.07	0.945	-.2452498	.2284447
srtvisit	1.431008	.4606922	3.11	0.002	.5280679	2.333948
federalism	-.017421	.0576544	-0.30	0.763	-.1304216	.0955795
totalptas	.0074238	.0662391	0.11	0.911	-.1224025	.1372501
odagdp	1.268815	1.22197	1.04	0.299	-1.126201	3.663832
_cons	-.1942173	1.457046	-0.13	0.894	-3.049974	2.661539
/lnsigma	-.9506602	.0450819	-21.09	0.000	-1.039019	-.8623014
/athrho	-.3374879	.1498736	-2.25	0.024	-.6312348	-.043741
sigma	.3864858	.0174235			.3538016	.4221893
rho	-.3252328	.1340205			-.5589019	-.0437131

Instrumented: catob
Instruments: torture2 torture1 fh_press_cat rule_of_law civwar68
interstate_armed_conflict lagregtorture1 logpop lgdpcap lagtcl
lag1503invest1 unga_hr_res1 srtvisit federalism totalptas odagdp
leg_british lagregcat noratyr_spline1_spline2

Wald test of exogeneity (/athrho = 0): chi2(1) = 5.07 Prob > chi2 = 0.0243