

Title	New insights on the Louis-Schmeling paradox: determinants of demand for subscription and pay-per-view boxing
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Publication date	2020-10-06
Original Citation	Butler, D., Butler, R. and Maxcy, J. (2020) 'New insights on the Louis-Schmeling paradox: determinants of demand for subscription and pay-per-view boxing', <i>European Sport Management Quarterly</i> . doi: 10.1080/16184742.2020.1820063
Type of publication	Article (peer-reviewed)
Link to publisher's version	10.1080/16184742.2020.1820063
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Download date	2024-05-18 07:12:59
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## Appendix

### 1. Augmented Dickey-Fuller Test Results

<b>Model – Main Event</b>	<b>Test Statistic</b>	<b>1% Critical Value</b>	<b>Lags</b>	<b>Result</b>
Intercept	-7.257***	-3.498	0	Stationary
Intercept and trend	-8.846***	-4.028	0	Stationary
Intercept	-5.354***	-3.499	1	Stationary
Intercept and trend	-6.869***	-4.029	1	Stationary
Suppressed Constant	-2.611***	-2.595	0	Stationary
<b>Model – PPV</b>	<b>Test Statistic</b>	<b>1% Critical Value</b>	<b>Lags</b>	<b>Result</b>
Intercept	-8.778***	-3.548	0	Stationary
Intercept and trend	-9.177***	-4.099	0	Stationary
Intercept	-5.803***	-3.541	1	Stationary
Intercept and trend	-6.201***	-4.102	1	Stationary
Suppressed Constant	-5.341***	-2.611	0	Stationary

### 2. Dependent Variable Normality Test Results

<b>SK Test</b>	<b>Pr</b>	<b><math>\chi^2</math></b>	<b>Pr &gt; <math>\chi^2</math></b>
Main Event - Skewness	0.00	12.02	0.00
Main Event - Kurtosis	0.09		
PPV - Skewness	0.00	49.95	0.00
PPV - Kurtosis	0.00		
<b>Shapiro-Wilks Test</b>	<b>W</b>	<b>Z</b>	<b>P &gt; Z</b>
Main Event	0.96	3.23	0.00
PPV	0.67	6.62	0.00