

Table of Contents

Contents of Reference Volume 1

intro	Introduction to base reference manual	1
about	Display information about your Stata	6
adjust	Tables of adjusted means and proportions	7
adoupdate	Update user-written ado-files	24
alpha	Compute interitem correlations (covariances) and Cronbach's alpha	28
ameans	Arithmetic, geometric, and harmonic means	35
anova	Analysis of variance and covariance	38
anova postestimation	Postestimation tools for anova	80
areg	Linear regression with a large dummy-variable set	97
areg postestimation	Postestimation tools for areg	103
asclogit	Alternative-specific conditional logit (McFadden's choice) model	105
asclogit postestimation	Postestimation tools for asclogit	114
asmprobit	Alternative-specific multinomial probit regression	121
asmprobit postestimation	Postestimation tools for asmprobit	142
asroporbit	Alternative-specific rank-ordered probit regression	151
asroporbit postestimation	Postestimation tools for asroporbit	162
BIC note	Calculating and interpreting BIC	169
binreg	Generalized linear models: Extensions to the binomial family	174
binreg postestimation	Postestimation tools for binreg	183
biprobit	Bivariate probit regression	186
biprobit postestimation	Postestimation tools for biprobit	193
bitest	Binomial probability test	196
bootstrap	Bootstrap sampling and estimation	200
bootstrap postestimation	Postestimation tools for bootstrap	220
boxcox	Box–Cox regression models	224
boxcox postestimation	Postestimation tools for boxcox	234
brier	Brier score decomposition	236
bsample	Sampling with replacement	242
bstat	Report bootstrap results	249
centile	Report centile and confidence interval	256
ci	Confidence intervals for means, proportions, and counts	262
clogit	Conditional (fixed-effects) logistic regression	274
clogit postestimation	Postestimation tools for clogit	288
cloglog	Complementary log-log regression	292
cloglog postestimation	Postestimation tools for cloglog	300
cnreg	Censored-normal regression	302
cnreg postestimation	Postestimation tools for cnreg	307
cnsreg	Constrained linear regression	310
cnsreg postestimation	Postestimation tools for cnsreg	315
constraint	Define and list constraints	317
copyright	Display copyright information	320
correlate	Correlations (covariances) of variables or coefficients	321
cumul	Cumulative distribution	329
cusum	Graph cumulative spectral distribution	333

db	Launch dialog	337
diagnostic plots	Distributional diagnostic plots	339
display	Substitute for a hand calculator	350
do	Execute commands from a file	351
doedit	Edit do-files and other text files	352
dotplot	Comparative scatterplots	353
dstdize	Direct and indirect standardization	360
dydx	Calculate numeric derivatives and integrals	375
eivreg	Errors-in-variables regression	380
eivreg postestimation	Postestimation tools for eivreg	384
error messages	Error messages and return codes	386
estat	Postestimation statistics	387
estimates	Save and manipulate estimation results	395
estimates describe	Describe estimation results	399
estimates for	Repeat postestimation command across models	401
estimates notes	Add notes to estimation results	403
estimates replay	Redisplay estimation results	405
estimates save	Save and use estimation results	407
estimates stats	Model statistics	410
estimates store	Store and restore estimation results	412
estimates table	Compare estimation results	414
estimates title	Set title for estimation results	419
estimation options	Estimation options	420
exit	Exit Stata	422
exlogistic	Exact logistic regression	423
exlogistic postestimation	Postestimation tools for exlogistic	440
expoisson	Exact Poisson regression	444
expoisson postestimation	Postestimation tools for expoisson	456
fracpoly	Fractional polynomial regression	458
fracpoly postestimation	Postestimation tools for fracpoly	472
frontier	Stochastic frontier models	476
frontier postestimation	Postestimation tools for frontier	490
gllamm	Generalized linear and latent mixed models	492
glm	Generalized linear models	493
glm postestimation	Postestimation tools for glm	523
glogit	Logit and probit regression for grouped data	529
glogit postestimation	Postestimation tools for glogit, gprobit, bprobit, and bprobit	538
grmeanby	Graph means and medians by categorical variables	540
hausman	Hausman specification test	542
heckman	Heckman selection model	551
heckman postestimation	Postestimation tools for heckman	564
heckprob	Probit model with sample selection	570
heckprob postestimation	Postestimation tools for heckprob	577
help	Display online help	582
hetprob	Heteroskedastic probit model	584
hetprob postestimation	Postestimation tools for hetprob	591
histogram	Histograms for continuous and categorical variables	594
hsearch	Search help files	605

Contents of Reference Volume 2

inequality	Inequality measures	1
intreg	Interval regression	4
intreg postestimation	Postestimation tools for intreg	12
ivprobit	Probit model with endogenous regressors	15
ivprobit postestimation	Postestimation tools for ivprobit	26
ivregress	Single-equation instrumental-variables regression	30
ivregress postestimation	Postestimation tools for ivregress	45
ivtobit	Tobit model with endogenous regressors	57
ivtobit postestimation	Postestimation tools for ivtobit	66
jackknife	Jackknife estimation	70
jackknife postestimation	Postestimation tools for jackknife	82
kappa	Interrater agreement	83
kdensity	Univariate kernel density estimation	97
ksmirnov	Kolmogorov–Smirnov equality-of-distributions test	107
kwallis	Kruskal–Wallis equality-of-populations rank test	111
ladder	Ladder of powers	114
level	Set default confidence level	121
lincom	Linear combinations of estimators	123
linktest	Specification link test for single-equation models	130
lnskew0	Find zero-skewness log or Box–Cox transform	136
log	Echo copy of session to file or device	140
logistic	Logistic regression, reporting odds ratios	144
logistic postestimation	Postestimation tools for logistic	153
logit	Logistic regression, reporting coefficients	178
logit postestimation	Postestimation tools for logit	190
loneway	Large one-way ANOVA, random effects, and reliability	194
lowess	Lowess smoothing	200
lpoly	Kernel-weighted local polynomial smoothing	206
lrtest	Likelihood-ratio test after estimation	216
lv	Letter-value displays	226
matsize	Set the maximum number of variables in a model	232
maximize	Details of iterative maximization	234
mean	Estimate means	241
mean postestimation	Postestimation tools for mean	251
meta	Meta-analysis	253
mfp	Multivariable fractional polynomial models	257
mfp postestimation	Postestimation tools for mfp	268
mfx	Obtain marginal effects or elasticities after estimation	269
mkspline	Linear and restricted cubic spline construction	285
ml	Maximum likelihood estimation	291
mlogit	Multinomial (polytomous) logistic regression	315
mlogit postestimation	Postestimation tools for mlogit	327
more	The —more— message	335
mprobit	Multinomial probit regression	337
mprobit postestimation	Postestimation tools for mprobit	343
mvreg	Multivariate regression	346
mvreg postestimation	Postestimation tools for mvreg	352

nbreg	Negative binomial regression	354
nbreg postestimation	Postestimation tools for nbreg and gnbreg	365
nestreg	Nested model statistics	369
net	Install and manage user-written additions from the Internet	375
net search	Search the Internet for installable packages	393
netio	Control Internet connections	397
news	Report Stata news	400
nl	Nonlinear least-squares estimation	401
nl postestimation	Postestimation tools for nl	420
nlcom	Nonlinear combinations of estimators	422
nlogit	Nested logit regression	433
nlogit postestimation	Postestimation tools for nlogit	454
nlsur	Estimation of nonlinear systems of equations	459
nlsur postestimation	Postestimation tools for nlsur	479
nptrend	Test for trend across ordered groups	481
ologit	Ordered logistic regression	485
ologit postestimation	Postestimation tools for ologit	493
oneway	One-way analysis of variance	497
oprobit	Ordered probit regression	507
oprobit postestimation	Postestimation tools for oprobit	511
orthog	Orthogonalize variables and compute orthogonal polynomials	514
pcorr	Partial correlation coefficients	520
permute	Monte Carlo permutation tests	522
pk	Pharmacokinetic (biopharmaceutical) data	532
pkcollapse	Generate pharmacokinetic measurement dataset	540
pkcross	Analyze crossover experiments	543
pkequiv	Perform bioequivalence tests	551
pkexamine	Calculate pharmacokinetic measures	557
pkshape	Reshape (pharmacokinetic) Latin-square data	563
pksumm	Summarize pharmacokinetic data	571
poisson	Poisson regression	576
poisson postestimation	Postestimation tools for poisson	585
predict	Obtain predictions, residuals, etc., after estimation	590
predictnl	Obtain nonlinear predictions, standard errors, etc., after estimation	601
probit	Probit regression	613
probit postestimation	Postestimation tools for probit and dprobit	629
proportion	Estimate proportions	633
proportion postestimation	Postestimation tools for proportion	638
prtest	One- and two-sample tests of proportions	639

Contents of Reference Volume 3

qc	Quality control charts	1
qreg	Quantile regression	14
qreg postestimation	Postestimation tools for qreg, iqreg, sqreg, and bsqreg	33
query	Display system parameters	35
ranksum	Equality tests on unmatched data	41
ratio	Estimate ratios	47
ratio postestimation	Postestimation tools for ratio	55
reg3	Three-stage estimation for systems of simultaneous equations	56

reg3 postestimation	Postestimation tools for reg3	76
regress	Linear regression	79
regress postestimation	Postestimation tools for regress	102
regress postestimation time series	Postestimation tools for regress with time series	146
#review	Review previous commands	156
roc	Receiver operating characteristic (ROC) analysis	157
rocfit	Fit ROC models	178
rocfit postestimation	Postestimation tools for rocfit	184
rologit	Rank-ordered logistic regression	188
rologit postestimation	Postestimation tools for rologit	203
rreg	Robust regression	205
rreg postestimation	Postestimation tools for rreg	211
runtest	Test for random order	213
sampsi	Sample size and power determination	219
saved results	Saved results	230
scobit	Skewed logistic regression	234
scobit postestimation	Postestimation tools for scobit	242
sdtest	Variance-comparison tests	245
search	Search Stata documentation	251
serrbar	Graph standard error bar chart	257
set	Overview of system parameters	260
set_defaults	Reset system parameters to original Stata defaults	271
signrank	Equality tests on matched data	273
simulate	Monte Carlo simulations	279
sj	Stata Journal and STB installation instructions	286
sktest	Skewness and kurtosis test for normality	289
slogit	Stereotype logistic regression	293
slogit postestimation	Postestimation tools for slogit	305
smooth	Robust nonlinear smoother	308
spearman	Spearman's and Kendall's correlations	315
spikeplot	Spike plots and rootograms	324
ssc	Install and uninstall packages from SSC	328
stem	Stem-and-leaf displays	334
stepwise	Stepwise estimation	338
suest	Seemingly unrelated estimation	347
summarize	Summary statistics	365
sunflower	Density-distribution sunflower plots	373
sureg	Zellner's seemingly unrelated regression	379
sureg postestimation	Postestimation tools for sureg	387
swilk	Shapiro–Wilk and Shapiro–Francia tests for normality	390
symmetry	Symmetry and marginal homogeneity tests	394
table	Tables of summary statistics	402
tabstat	Display table of summary statistics	412
tabulate oneway	One-way tables of frequencies	417
tabulate twoway	Two-way tables of frequencies	425
tabulate, summarize()	One- and two-way tables of summary statistics	441
test	Test linear hypotheses after estimation	446
testnl	Test nonlinear hypotheses after estimation	464
tetrachoric	Tetrachoric correlations for binary variables	472
tobit	Tobit regression	482

tobit postestimation	Postestimation tools for tobit	488
total	Estimate totals	492
total postestimation	Postestimation tools for total	498
translate	Print and translate logs	500
treatreg	Treatment-effects model	509
treatreg postestimation	Postestimation tools for treatreg	520
truncreg	Truncated regression	523
truncreg postestimation	Postestimation tools for truncreg	529
ttest	Mean-comparison tests	532
update	Update Stata	541
<i>vce_option</i>	Variance estimators	546
view	View files and logs	551
vwls	Variance-weighted least squares	554
vwls postestimation	Postestimation tools for vwls	560
which	Display location and version for an ado-file	561
xi	Interaction expansion	563
zinb	Zero-inflated negative binomial regression	573
zinb postestimation	Postestimation tools for zinb	579
zip	Zero-inflated Poisson regression	581
zip postestimation	Postestimation tools for zip	587
ztnb	Zero-truncated negative binomial regression	589
ztnb postestimation	Postestimation tools for ztnb	596
ztp	Zero-truncated Poisson regression	599
ztp postestimation	Postestimation tools for ztp	603