



```

1 . clear

2 .
3 . /*
>   Back to Fan's Stata4Econ or other repositories:
>   - http://fanwangecon.github.io
>   - http://fanwangecon.github.io/Stata4Econ
>   - http://fanwangecon.github.io/R4Econ
>   - http://fanwangecon.github.io/M4Econ
>   - http://fanwangecon.github.io/CodeDynaAsset/
>   - http://fanwangecon.github.io/Math4Econ/
>   - http://fanwangecon.github.io/Stat4Econ/
>   - http://fanwangecon.github.io/Tex4Econ
>
>   1. Same regression for two Subgroups
>   2. Show all subgroup coefficients in one regression
> */
4 .
5 . ///--- Start log
> set more off

6 . capture log close

7 . cd "${root_log}"
C:\Users\fan\Documents\Dropbox (UH-ECON)\Project Emily Minority Survey\Code

8 . global curlogfile "~\Stata4Econ\reglin\discrete\fs_reg_d_interact"

9 . log using "${curlogfile}" , replace
(note: file C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.smcl not found)

```

```

      name: <unnamed>
      log:  C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.smcl
      log type: smcl
      opened on:  1 Aug 2019, 21:24:50

10. log on
(log already on)

11.
12. ///--- Load Data
> set more off

13. sysuse auto, clear
(1978 Automobile Data)

14.
15. tab rep78

```

Repair Record 1978	Freq.	Percent	Cum.
1	2	2.90	2.90
2	8	11.59	14.49
3	30	43.48	57.97
4	18	26.09	84.06
5	11	15.94	100.00
Total	69	100.00	

16. tab foreign

Car type	Freq.	Percent	Cum.
Domestic	52	70.27	70.27
Foreign	22	29.73	100.00
Total	74	100.00	

17.

18. * 1. Same regression for two Subgroups

19. eststo clear

20. eststo, title(dom): regress weight ib3.rep78 if foreign == 0

Source	SS	df	MS	Number of obs	=	48
Model	4501656.94	4	1125414.24	F(4, 43)	=	2.73
Residual	17746209.7	43	412702.552	Prob > F	=	0.0414
				R-squared	=	0.2023
				Adj R-squared	=	0.1281
Total	22247866.7	47	473358.865	Root MSE	=	642.42

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
rep78						
1	-342.2222	470.7829	-0.73	0.471	-1291.646	607.202
2	-88.47222	258.5983	-0.34	0.734	-609.9855	433.041
4	90	247.2673	0.36	0.718	-408.662	588.662
5	-1482.222	470.7829	-3.15	0.003	-2431.646	-532.798
_cons	3442.222	123.6337	27.84	0.000	3192.891	3691.553

(est1 stored)

21. eststo, title(foreign): regress weight ib3.rep78 if foreign == 1

Source	SS	df	MS	Number of obs	=	21
Model	396711.111	2	198355.556	F(2, 18)	=	1.58
Residual	2263555.56	18	125753.086	Prob > F	=	0.2338
				R-squared	=	0.1491
				Adj R-squared	=	0.0546
Total	2660266.67	20	133013.333	Root MSE	=	354.62

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
rep78						
4	197.7778	236.4112	0.84	0.414	-298.9037	694.4593
5	393.3333	236.4112	1.66	0.113	-103.3482	890.0149
_cons	2010	204.7381	9.82	0.000	1579.861	2440.139

(est2 stored)

22. esttab, mtitle title("Foreign or Domestic")

Foreign or Domestic

	(1) dom	(2) foreign
1.rep78	-342.2 (-0.73)	
2.rep78	-88.47 (-0.34)	
3.rep78	0 (.)	0 (.)

4.rep78	90.00 (0.36)	197.8 (0.84)
5.rep78	-1482.2** (-3.15)	393.3 (1.66)
_cons	3442.2*** (27.84)	2010.0*** (9.82)
N	48	21

t statistics in parentheses

* p<0.05, ** p<0.01, *** p<0.001

23.

24. * 2. Show all subgroup coefficients in one regression

25. capture drop domestic

```
26. recode foreign ///
>   (0 = 1 "domestic") ///1
>   (1 = 0 "foreign") ///
>   (else = .) ///
>   , ///
>   gen(domestic)
(74 differences between foreign and domestic)
```

27. tab domestic foreign

RECODE of foreign (Car type)	Car type		Total
	Domestic	Foreign	
foreign	0	22	22
domestic	52	0	52
Total	52	22	74

28.

29. * using factor for binary

30. eststo clear

```
31. eststo, title(both): quietly regress ///
>   weight ///
>   ib0.foreign ib0.domestic ///
>   ib3.rep78#ib0.foreign ///
>   ib3.rep78#ib0.domestic ///
>   , noc
(est1 stored)
```

32. esttab, mtitle title("Foreign or Domestic")

Foreign or Domestic	
	(1) both
0.foreign	0 (.)
1.foreign	2010.0*** (6.08)
0.domestic	0 (.)
1.domestic	3442.2*** (31.23)
1.rep78#0.~n	-342.2 (-0.82)

1.rep78#1.~n	0 (.)
2.rep78#0.~n	-88.47 (-0.38)
2.rep78#1.~n	0 (.)
3.rep78#0.~n	0 (.)
3.rep78#1.~n	0 (.)
4.rep78#0.~n	90.00 (0.41)
4.rep78#1.~n	197.8 (0.52)
5.rep78#0.~n	-1482.2*** (-3.53)
5.rep78#1.~n	393.3 (1.03)
1.rep78#0.~c	0 (.)
1.rep78#1.~c	0 (.)
2.rep78#0.~c	0 (.)
2.rep78#1.~c	0 (.)
3.rep78#0.~c	0 (.)
3.rep78#1.~c	0 (.)
4.rep78#0.~c	0 (.)
4.rep78#1.~c	0 (.)
5.rep78#0.~c	0 (.)
5.rep78#1.~c	0 (.)
<hr/> N	<hr/> 69

t statistics in parentheses

* p<0.05, ** p<0.01, *** p<0.001

```

33.
34. * using cts for binary
35. eststo clear

36. eststo, title(both): quietly regress ///
>     weight ///
>     c.foreign c.domestic ///
>     ib3.rep78#c.foreign ///
>     ib3.rep78#c.domestic ///
>     , noc
    (est1 stored)

37. esttab, mtitle title("Foreign or Domestic")

```

Foreign or Domestic	
	(1) both
foreign	2010.0*** (6.08)
domestic	3442.2*** (31.23)
1.rep78#c.~n	0 (.)
2.rep78#c.~n	0 (.)
3.rep78#c.~n	0 (.)
4.rep78#c.~n	197.8 (0.52)
5.rep78#c.~n	393.3 (1.03)
1.rep78#c.~c	-342.2 (-0.82)
2.rep78#c.~c	-88.47 (-0.38)
3.rep78#c.~c	0 (.)
4.rep78#c.~c	90.00 (0.41)
5.rep78#c.~c	-1482.2*** (-3.53)
N	69

t statistics in parentheses
* p<0.05, ** p<0.01, *** p<0.001

```
38.
39.
40. ///--- End Log and to HTML
    > log close
        name: <unnamed>
        log: C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.smcl
        log type: smcl
        closed on: 1 Aug 2019, 21:24:51

```

```
41. capture noisily {
42.     log2html "${curlogfile}", replace
    (note: file C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.html not found)

    HTML log file ~\Stata4Econ\reglin\discrete\fs_reg_d_interact.html created
43. }

44. capture noisily {
45.     erase "${curlogfile}.smcl"
46. }

47. ///--- to PDF
    > capture noisily {
48.     translate @Results "${curlogfile}.pdf", replace translator(Results2pdf)
```