Guidelines to make a good regession table

Darya Yuferova

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General guidelines

- Table is self-contained.
- Title is descriptive of the content.
- The header (caption) should shortly explain the purpose, model used, main dependent variable, sample, standard errors, additional information (in short, the whole content of the table).
- Variable names should be self-explanatory (not the variable names in the code).
- Variables should be scaled so that interpretation is simple and that there are not more than 3 decimals.
- A single table should not exceed one page.
- Only present information that you also discuss in the text.
- Consistency across tables (e.g. number of observations).

R/Rstudio

- Use stargazer(fit, type= "text",keep.stat=c(), report=()).
- You can also set type to "latex" or "html".
- See documentation for additional parameters to be specified.
- Otherwise, Google "R regression table excel" and you will find some easy suggestions.

Sample table

Please find below a sample table taken from Mclean, R.D., and Pontiff, J. (2016). "Does academic research destroy stock return predictability?" Journal of Finance 71 (1), pp. 5-32.

Table II

Regression of Predictor Portfolio Returns on Post-Sample and Post-Publication Indicators

The regressions test for changes in returns relative to the predictor's sample-end and publication dates. The dependent variable is the monthly return to a long-short portfolio that is based on the extreme quintiles of each predictor. *Post-Sample (S)* is equal to one if the month is after the sample period used in the original study and zero otherwise. *Post-Publication (P)* is equal to one if the month is after the official publication date and zero otherwise. Mean is the in-sample mean return of the predictor portfolio during the original sample period. t-statistics are the in-sample t-statistic of each predictor portfolio. Standard errors (in parentheses) are computed under the assumption of contemporaneous cross-sectional correlation between panel portfolio residuals. *, **, and *** denote statistical significance at the 10%, 5%, and 1% levels, respectively. The bottom three rows report p-values from tests of whether post-sample and post-publication changes in returns are statistically different from one another and whether any declines are 100% of the in-sample mean (the effects disappears entirely).

Variables	(1)	(2)	(3)	(4)
Post-Sample (S)	−0.150***	−0.180**	0.157	0.067
	(0.077)	(0.085)	(0.103)	(0.112)
Post-Publication (P)	−0.337***	−0.387***	−0.002	−0.120
	(0.090)	(0.097)	(0.078)	(0.114)
S × Mean			−0.532***	
			(0.221)	
P × Mean			−0.548***	
			(0.178)	
S × t-statistic				−0.061***
				(0.023)
P × t-statistic				−0.063***
				(0.018)
Predictor FE?	Yes	Yes	Yes	Yes
Observations	51,851	45,465	51,851	51,944
Predictors (N)	97	85	97	97
Null : S = P	0.024	0.021		
Null: P = −1 × (mean)	0.000	0.000		
Null: S = −1 × (mean)	0.000	0.000		