REGRESSION

Here is regression in base R:

> result <- lm(zeval ~ age + fem + sales + seniority + singapore, data = dbcoattr)

> summary(result)

Call:

lm(formula = zeval ~ age + fem + sales + seniority + singapore,

data = dbcoattr)

Residuals:

Min 1Q Median 3Q Max

-1.7274 -0.9935 0.3422 0.5768 2.4075

Coefficients:

Estimate Std. Error t value Pr(>|t|)

(Intercept) 0.484233 0.457746 1.058 0.292

age -0.012608 0.012353 -1.021 0.309

fem -0.158049 0.162321 -0.974 0.332

sales -0.055384 0.158765 -0.349 0.728

seniority 0.008377 0.020366 0.411 0.681

singapore 0.337008 0.260141 1.295 0.197

Residual standard error: 1.011 on 176 degrees of freedom

(149 observations deleted due to missingness)

Multiple R-squared: 0.02015, Adjusted R-squared: -0.007683

F-statistic: 0.724 on 5 and 176 DF, p-value: 0.6063

See next page stata output

Stata output:

. regress zeval age fem sales seniority singapore

Source | SS df MS Number of obs = 182

-------------+---------------------------------- F(5, 176) = 0.72

Model | 3.69936803 5 .739873606 Prob > F = 0.6063

Residual | 179.857156 176 1.02191566 R-squared = 0.0202

-------------+---------------------------------- Adj R-squared = -0.0077

Total | 183.556524 181 1.01412444 Root MSE = 1.0109

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zeval | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

age | -.0126085 .0123534 -1.02 0.309 -.0369883 .0117713

fem | -.1580487 .1623211 -0.97 0.332 -.4783949 .1622975

sales | -.0553845 .1587654 -0.35 0.728 -.3687134 .2579444

seniority | .0083773 .0203665 0.41 0.681 -.0318167 .0485713

singapore | .3370075 .260141 1.30 0.197 -.1763896 .8504047

\_cons | .4842334 .4577459 1.06 0.292 -.4191439 1.387611

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Both the command and the output are elegant.

Next page for my bregress function.

Output from bregress R function:

> bregress(zeval ~ age + fem + sales + seniority + singapore, data = dbcoattr)

Source | SS df MS Number of obs = 182

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Model | 3.699368 5 0.7398736 Prob > F = 0.6063

Residual | 179.8572 176 1.021916 R-squared = 0.0202

+----------------------------------------- Adj R-squared = -0.0077

Total | 183.5565 181 1.014124 Root MSE = 1.011

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zeval | Coefficient Std. err. t P>|t| [95% conf. interval]

-------------+----------------------------------------------------------------

\_cons | 0.4842334 0.4577459 1.06 0.292 -0.4191439 1.387611

age | -0.01260848 0.01235336 -1.02 0.309 -0.03698827 0.01177131

fem | -0.1580487 0.1623211 -0.97 0.332 -0.4783949 0.1622975

sales | -0.0553845 0.1587654 -0.35 0.728 -0.3687134 0.2579444

seniority | 0.008377314 0.02036649 0.41 0.681 -0.03181666 0.04857128

singapore | 0.3370075 0.260141 1.30 0.197 -0.1763896 0.8504047

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Ok, version 1 is not perfect, but I will get there.