

Stata Summer Series

Stata 301 – Regression Analysis in Stata

What you will get out of this session:

- » How do I run a simple regression in Stata and read the results?
- » How can I output the regression results outside of Stata?
- » What are some other regression models similar to the linear `regress`?

Remember: Regressions are a powerful tool. Try to understand the statistical assumptions that go into your regressions to ensure that your analysis is meaningful and accurate. Even if the program runs without errors or crashing, your analysis could be wrongly suited to your data. You should be able to understand every component of the regression output in the results window.

Regression commands

- » `Regress`
- » `Logit`
- » `Probit`
- » `Mlogit`
- » `Ologit`
- » `tobit`
- » `xi: glm`
- » `streg`

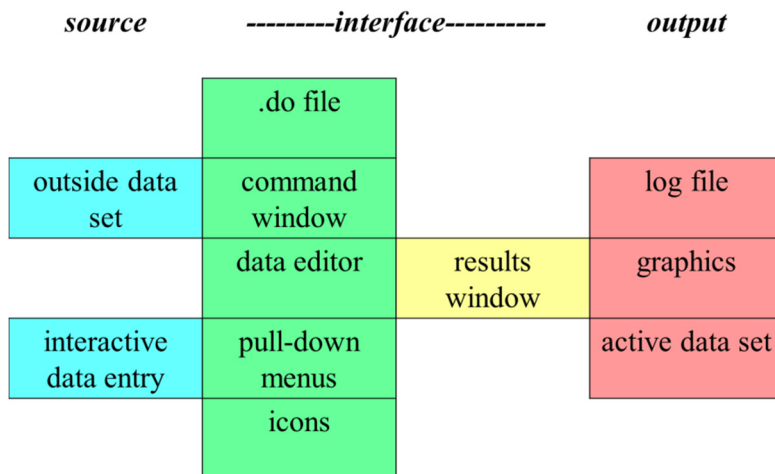
Helpful resources for regressions

- » **Stata manual:**
 - » <https://www.stata.com/manuals13/rregress.pdf>
 - » <https://www.stata.com/manuals13/rlogit.pdf>
 - » Type “help command” for more manuals or google, e.g., “probit stata”
- » **UCLA IDRE Regression Handbook:**
 - <https://stats.idre.ucla.edu/stata/webbooks/reg/chapter1/regressionwith-statachapter-1-simple-and-multiple-regression/>

Last class in the summer series:

- » **Stata 302 – Additional Topics in Regression Analysis – Time Series** (Friday, August 10, 2018 12:00 pm-1:30 pm, 6A)

STATA as a conceptual map:



A few basic commands for getting data from a source:

`use` reads data from a data file that has been created by STATA

```
use "\\Stata2\PopulationProjections\2015\Pop_Baseline\Pop2000", clear
( or click on the OPEN (use) icon in the main interface)
```

`infix` and `infile` read data from an ascii (.txt) file.

```
infile caseid edyears using D:\StataDemos\example01dat.txt
infix caseid 1-2 edyears 3-5 using D:\StataDemos\example01dat.txt
```

`import` (among other commands) reads data from an external spreadsheet

```
import delimited "D:\Martin_UI\STATA users group\2015 CHR Analytic Data (2).csv"
```

`input` reads data that you write in the .do file.

`clear` removes any currently active data file to make room for new ones.

Things you put into the interface, in addition to statistical commands

```
rename v261 edyears
generate edmonths = edyears*12
egen edmean = mean(edyears)
sort FIPS
by FIPS: egen c_births_p = total(pop2010*(birthrate))
replace c_births_p = . if (gender=="m" | (age<10 | age>45))
```

Commonly used relational and logical operators:

<code>==</code>		<code>~=</code>	
<code>></code>	<code>>=</code>	<code><</code>	<code><=</code>
<code>&</code>		<code> </code>	

Note that `==` is a logical test, while `=` is an assignment

```

* file stataclass08032018.do
* STATA commands for getting to know regressions and other simple analyses
* created for the 3rd STATA intro class at Urban Institute, 08/03/2018
* by Smartin, with thanks to Ekalish and Dhanson

* log the results if you wish
* log using "D:\Martin_UI\STATA users group\stataclass0803.log", replace

* first, import a data set:
* the Robert Wood Johnson 2015 County Health Rankings Analytic Data
import delimited "D:\Martin_UI\STATA users group\2015 CHR Analytic Data (2).csv"

* take a look at what we have
summarize

* county code 0 refers to US states, so drop those
drop if countycode==0

. * start with a simple two variable Ordinary Least Squares regression
. * does higher air pollution predict more low birthweight babies?
. regress lowbirthweightvalue airpollutionparticulatematterinterval

```

Source	SS	df	MS	Number of obs	=	3,016
Model	.071302809	1	.071302809	F(1, 3014)	=	167.75
Residual	1.28107534	3,014	.000425042	Prob > F	=	0.0000
Total	1.35237814	3,015	.00044855	R-squared	=	0.0527
				Adj R-squared	=	0.0524
				Root MSE	=	.02062

lowbirthweightvalue	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
airpollutionparticulatematte~1	.0031875	.0002461	12.95	0.000	.002705 .0036701
_cons	.0451406	.0028905	15.62	0.000	.0394731 .0508082

```

.
. * maybe we should weight this by the population of each county
. regress lowbirthweightvalue airpollutionparticulatematterinterval /*
> */ [w = populationestimatevalue]
(analytic weights assumed)
(sum of wgt is 313,785,289)

```

Source	SS	df	MS	Number of obs	=	3,016
Model	.088356855	1	.088356855	F(1, 3014)	=	448.72
Residual	.59347899	3,014	.000196907	Prob > F	=	0.0000
Total	.681835845	3,015	.000226148	R-squared	=	0.1296
				Adj R-squared	=	0.1293
				Root MSE	=	.01403

lowbirthweightvalue	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
airpollutionparticulatematte~1	.0031133	.000147	21.18	0.000	.0028251 .0034014
_cons	.0460358	.0016656	27.64	0.000	.0427701 .0493016

```

.
. * there are at least three big concerns with regressions which we will mention
. * at different points in this activity
.
. * CONCERN 1: unequally influential observations
. * OLS assumes extreme values are very rare, and it gets squirrely when it sees them
. * so let's try a standard robust variance estimator
.
. regress lowbirthweightvalue airpollutionparticulatematterinterval /*

```

```
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 313,785,289)
```

```
Linear regression                                Number of obs   =      3,016
                                                F(1, 3014)      =      94.85
                                                Prob > F        =      0.0000
                                                R-squared      =      0.1296
                                                Root MSE      =      .01403
```

		Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
lowbirthweightvalue							
airpollutionparticulatematte~1		.0031133	.0003197	9.74	0.000	.0024865	.00374
_cons		.0460358	.0037245	12.36	0.000	.038733	.0533387

```
.
. * we will keep this as our simplest regression finding
. est store simple

.
. * maybe water pollution is what we should worry about instead of air pollution?
. regress lowbirthweightvalue airpollutionparticulatematterval /*
> */ drinkingwaterviolationsvalue /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 302,225,771)
```

```
Linear regression                                Number of obs   =      2,966
                                                F(2, 2963)      =      46.38
                                                Prob > F        =      0.0000
                                                R-squared      =      0.1340
                                                Root MSE      =      .01393
```

		Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
lowbirthweightvalue							
airpollutionparticulatematte~1		.0030709	.0003193	9.62	0.000	.0024448	.003697
drinkingwaterviolationsvalue		.0063103	.0046743	1.35	0.177	-.0028549	.0154755
_cons		.0457851	.0037668	12.15	0.000	.0383993	.0531709

```
.
. * no need to keep this finding - it was a dead end

.
. * maybe the counties with the most air pollution are simply the poorest
. regress lowbirthweightvalue airpollutionparticulatematterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 313,785,289)
```

```
Linear regression                                Number of obs   =      3,016
                                                F(3, 3012)      =     165.15
                                                Prob > F        =      0.0000
                                                R-squared      =      0.4230
                                                Root MSE      =      .01143
```

		Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
lowbirthweightvalue							
airpollutionparticulatematte~1		.0035261	.0003411	10.34	0.000	.0028572	.004195

```

      childreninpovertyvalue |   .1363497   .0099138   13.75   0.000   .1169112   .1557882
medianhouseholdincomevalue |   3.00e-07   5.33e-08    5.64   0.000   1.96e-07   4.05e-07
      _cons |   -.0053713   .0062129   -0.86   0.387   -.0175533   .0068108
-----

```

```

.
. * keep this finding - people might ask about this
. est store plusincome

```

```

.
. * maybe the counties with the most air pollution have poor access to health care
. regress lowbirthweightvalue airpollutionparticulatematterinterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 303,319,296)

```

```

Linear regression              Number of obs   =      2,291
                              F(5, 2285)       =      100.88
                              Prob > F         =      0.0000
                              R-squared         =      0.4439
                              Root MSE      =      .01112

```

```

-----
              |
      lowbirthweightvalue |      Coef.   Robust
                        |      Std. Err.   t   P>|t|   [95% Conf. Interval]
-----+-----
airpollutionparticulatematte~1 |   .0037637   .000337   11.17   0.000   .0031028   .0044245
      childreninpovertyvalue |   .1175812   .0113366   10.37   0.000   .09535    .1398124
      medianhouseholdincomevalue |   2.47e-07   5.62e-08    4.39   0.000   1.36e-07   3.57e-07
      primarycarephysiciansvalue |   .0000598   .000014    4.27   0.000   .0000324   .0000873
couldnotseedoctorduetocostva~e |   .0460961   .0141486    3.26   0.001   .0183506   .0738416
      _cons |   -.0118681   .0061682   -1.92   0.054   -.0239638   .0002277
-----

```

```

.
. * let's keep this finding too
. est store plushealthcare

```

```

.
. * maybe the counties with the most air pollution also have high black populations
. regress lowbirthweightvalue airpollutionparticulatematterinterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ percentofpopulationthatishispanic /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 303,319,296)

```

```

Linear regression              Number of obs   =      2,291
                              F(6, 2284)       =      169.39
                              Prob > F         =      0.0000
                              R-squared         =      0.6677
                              Root MSE      =      .0086

```

```

-----
              |
      lowbirthweightvalue |      Coef.   Robust
                        |      Std. Err.   t   P>|t|   [95% Conf. Interval]
-----+-----
airpollutionparticulatematte~1 |   .0021062   .0002595    8.12   0.000   .0015974   .0026151
      childreninpovertyvalue |   .0330439   .0094177    3.51   0.000   .0145759   .051512
      medianhouseholdincomevalue |   6.58e-09   4.30e-08    0.15   0.878   -7.77e-08   9.08e-08
      primarycarephysiciansvalue |   .0000243   .000012    2.02   0.043   7.52e-07   .0000479
couldnotseedoctorduetocostva~e |   .052408    .0116247    4.51   0.000   .029612    .075204
percentofpopulationthatishisnon~p |   .0681445   .0039085   17.44   0.000   .06048     .075809

```

```

      _cons |      .031799   .0048979   6.49   0.000   .0221943   .0414038
-----+-----

```

```

.
. * keep this
. est store plusrace

.
. * maybe the counties with the most air pollution also have systematic differences in behavior
. regress lowbirthweightvalue airpollutionparticulatematterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ percentofpopulationthatisonhisp /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 303,319,296)

```

```

Linear regression               Number of obs   =      2,291
                               F(6, 2284)       =     169.39
                               Prob > F         =      0.0000
                               R-squared         =      0.6677
                               Root MSE      =      .0086

```

```

-----+-----
               |               Robust
               |               Std. Err.   t    P>|t|    [95% Conf. Interval]
-----+-----
lowbirthweightvalue |               Coef.
airpollutionparticulatematte~l |      .0021062   .0002595   8.12   0.000   .0015974   .0026151
  childreninpovertyvalue |      .0330439   .0094177   3.51   0.000   .0145759   .051512
    medianhouseholdincomevalue |      6.58e-09   4.30e-08   0.15   0.878   -7.77e-08   9.08e-08
    primarycarephysiciansvalue |      .0000243   .000012    2.02   0.043   7.52e-07   .0000479
couldnotseedoctorduetocostva~e |      .052408    .0116247   4.51   0.000   .029612    .075204
percentofpopulationthatisonhisp |      .0681445   .0039085  17.44   0.000   .06048     .075809
      _cons |      .031799   .0048979   6.49   0.000   .0221943   .0414038
-----+-----

```

```

.
. * definitely keep this
. est store plusbehav

.
.
. * make a table of the analyses we have built up
. outreg2 [simple plusincome plushealthcare plusrace plusbehav] using myfile, replace see
Hit Enter to continue.
dir : seeout

```

```

.
. * this is too wide, so here is a simpler table of the analyses we have built up
. outreg2 [simple plushealthcare plusbehav] using myfile, replace see
Hit Enter to continue.
dir : seeout

```

```

.
. * examine the predicted levels of low birth weight at county pollution extremes
. * (net of county income, health services, and demographics)
. margins, at(airpollutionparticulatematterval=(7 14)) atmeans vsquish

```

```

Adjusted predictions               Number of obs   =      2,291
Model VCE      : Robust

```

```

Expression      : Linear prediction, predict()
1._at           : airpolluti~l   =      7
                  childreni~ue   =     .2225566 (mean)
                  medianhous~e   =    54884.95 (mean)
                  primarycar~e   =     75.48096 (mean)

```

```

                couldnotse~e    =    .1424128 (mean)
                percentof~sp    =    .1267389 (mean)
2._at      : airpolluti~l      =         14
                childreni~ue    =    .2225566 (mean)
                medianhous~e    =    54884.95 (mean)
                primarycar~e    =    75.48096 (mean)
                couldnotse~e    =    .1424128 (mean)
                percentof~sp    =    .1267389 (mean)

```

		Delta-method				
		Margin	Std. Err.	t	P> t	[95% Conf. Interval]

_at						
1		.0721949	.0013113	55.05	0.000	.0696234 .0747664
2		.0869385	.0006569	132.35	0.000	.0856504 .0882266

```

.
. * and why not graph the predicted relationship?
. predict plowbirthweightvalue
(option xb assumed; fitted values)
(837 missing values generated)

. twoway (scatter plowbirthweightvalue airpollutionparticulatematterval)

.
. * the graph shows evidence of another concern
. * CONCERN 2: nonlinear relationships
.
. * one approach: look for non-linearities in the residuals of
. * the main model without pollution,
. regress lowbirthweightvalue /*
> */ childreninpovertyvalue medianhouseholdincomevalue/*
> */ primarycarephysiciansvalue uninsuredvalue /*
> */ percentofpopulationthatishispani percentofpopulationthatishispani /*
> */ teenbirthsvalue somecollegevalue/*
> */ adultsmokingvalue excessivedrinkingvalue physicalinactivityvalue/*
> */ if airpollutionparticulatematterval ~= [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 298,959,926)

```

```

Linear regression              Number of obs    =      2,073
                              F(11, 2061)      =      162.45
                              Prob > F         =      0.0000
                              R-squared        =      0.7168
                              Root MSE     =      .00783

```

		Robust					
lowbirthweightvalue		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	

childreninpovertyvalue		.020754	.0121387	1.71	0.087	-.0030515	.0445595
medianhouseholdincomevalue		1.12e-07	4.59e-08	2.45	0.014	2.23e-08	2.02e-07
primarycarephysiciansvalue		.0000513	.0000133	3.86	0.000	.0000252	.0000774
uninsuredvalue		.0038858	.0103917	0.37	0.708	-.0164935	.0242651
percentofpopulationthatishispani		.0706107	.0039302	17.97	0.000	.0629031	.0783183
percentofpopulationthatishispani		.0089242	.0042358	2.11	0.035	.0006173	.0172311
teenbirthsvalue		.0001219	.0000454	2.69	0.007	.000033	.0002109
somecollegevalue		.0233632	.0059157	3.95	0.000	.0117617	.0349646
adultsmokingvalue		.075996	.0115168	6.60	0.000	.0534101	.0985818
excessivedrinkingvalue		-.0286934	.0089884	-3.19	0.001	-.0463207	-.0110661
physicalinactivityvalue		.0672259	.0112663	5.97	0.000	.0451313	.0893205
cons		.0119696	.0069717	1.72	0.086	-.0017026	.0256419

```

. predict plbw1
(option xb assumed; fitted values)
(1,034 missing values generated)

. predict rlbw1, residuals
(1,046 missing values generated)

. lowess rlbw1 airpollutionparticulatematterinterval

.
. * another approach: break the key independent variable into discrete categories
.
. gen airpollutionparticulatematterint = int(airpollutionparticulatematterinterval)
(35 missing values generated)

. fvset base 11 airpollutionparticulatematterint

.
. regress lowbirthweightvalue i.airpollutionparticulatematterint /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ [w = populationestimatevalue], vce(robust)
(analytic weights assumed)
(sum of wgt is 303,319,296)

Linear regression                                Number of obs      =       2,291
                                                F(11, 2279)        =       51.30
                                                Prob > F            =       0.0000
                                                R-squared           =       0.4550
                                                Root MSE           =       .01102

-----+-----
               |               Robust
               |               Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-----+-----
airpollutionparticulatematterint_7 |   -.0202838   .0031488    -6.44   0.000   -.0264587   -.0141089
               |   -.0121942   .0032742    -3.72   0.000   -.018615   -.0057734
               |   -.0119895   .0018157    -6.60   0.000   -.0155501   -.0084288
               |   -.0045001   .0015727    -2.86   0.004   -.0075842   -.0014161
               |    .0034743   .0013539     2.57   0.010    .0008193    .0061293
               |    .002548    .0013449     1.89   0.058   -.0000894    .0051854
               |    .0014275   .0014365     0.99   0.320   -.0013896    .0042445
               |
childreninpovertyvalue |    .1153426   .0111496    10.35   0.000    .0934783    .137207
medianhouseholdincomevalue |  2.30e-07   5.52e-08     4.17   0.000   1.22e-07   3.38e-07
primarycarephysiciansvalue |    .000063    .0000144     4.38   0.000    .0000348    .0000911
couldnotseedoctorduetocostvalue |    .0510972   .0131323     3.89   0.000    .0253447    .0768497
               |    .0338464   .004665     7.26   0.000    .0246983    .0429945
               |
-----+-----

.
. * yet another issue: the possibility of "hot-spots"
.
. * according to summary stats, low birthweight has a sample mean of 8.2%
. generate lowbirthweightcounty_yn = .
(3,143 missing values generated)

. replace lowbirthweightcounty_yn = 0 if lowbirthweightvalue > 0 & lowbirthweightvalue < .082
(1,915 real changes made)

. replace lowbirthweightcounty_yn = 1 if lowbirthweightvalue >= 0.082 & lowbirthweightvalue < .24
(1,127 real changes made)

.
. * run the full model on the dichotomous outcome to see if the relationship still shows

```



```
. logit lowbirthweightcounty_yn airpollutionparticulatematterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ percentofpopulationthatisonhisp, vce(robust)
```

```
Iteration 0: log pseudolikelihood = -1525.4273
Iteration 1: log pseudolikelihood = -907.05788
Iteration 2: log pseudolikelihood = -893.80137
Iteration 3: log pseudolikelihood = -893.59567
Iteration 4: log pseudolikelihood = -893.59562
```

```
Logistic regression               Number of obs   =      2,291
                                Wald chi2(6)       =      507.14
                                Prob > chi2        =      0.0000
Log pseudolikelihood = -893.59562 Pseudo R2       =      0.4142
```

	lowbirthweightcounty_yn	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]
airpollutionparticulatematte~1		.3765324	.0407742	9.23	0.000	.2966165 .4564483
childreninpovertyvalue		6.403843	1.503217	4.26	0.000	3.457591 9.350095
medianhouseholdincomevalue		-.0000191	.0000129	-1.48	0.139	-.0000444 6.19e-06
primarycarephysiciansvalue		.0055469	.0021423	2.59	0.010	.001348 .0097458
couldnotseedoctorduetocostva~e		8.571171	1.52381	5.62	0.000	5.584558 11.55778
percentofpopulationthatisonhisp		13.176	.8290623	15.89	0.000	11.55107 14.80094
_cons		-8.46675	1.073781	-7.88	0.000	-10.57132 -6.362177

```
.
. * according to summary stats, one in 20 counties has more than 12.5% low birthweight
.
. generate vlowbirthweightcounty_yn = .
(3,143 missing values generated)

. replace vlowbirthweightcounty_yn = 0 if lowbirthweightvalue > 0 & lowbirthweightvalue < .125
(2,907 real changes made)

. replace vlowbirthweightcounty_yn = 1 if lowbirthweightvalue >= .125 & lowbirthweightvalue < .24
(135 real changes made)

.
. * run the full model on the extreme dichotomous outcome to see if the relationship still shows
. logit vlowbirthweightcounty_yn airpollutionparticulatematterval /*
> */ childreninpovertyvalue medianhouseholdincomevalue /*
> */ primarycarephysiciansvalue couldnotseedoctorduetocostvalue /*
> */ percentofpopulationthatisonhisp, vce(robust)
```

```
Iteration 0: log pseudolikelihood = -426.24847
Iteration 1: log pseudolikelihood = -270.47893
Iteration 2: log pseudolikelihood = -205.51287
Iteration 3: log pseudolikelihood = -194.81515
Iteration 4: log pseudolikelihood = -194.11118
Iteration 5: log pseudolikelihood = -194.10955
Iteration 6: log pseudolikelihood = -194.10955
```

```
Logistic regression               Number of obs   =      2,291
                                Wald chi2(6)       =      184.26
                                Prob > chi2        =      0.0000
Log pseudolikelihood = -194.10955 Pseudo R2       =      0.5446
```

	vlowbirthweightcounty_yn	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]
airpollutionparticulatematte~1		.0509528	.1183694	0.43	0.667	-.1810471 .2829526

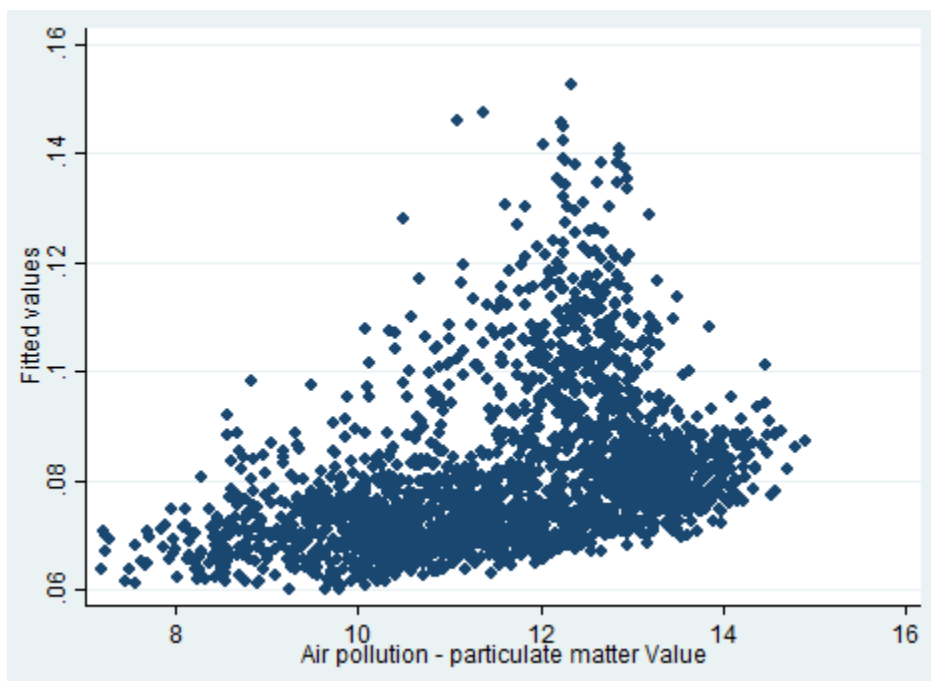
childreninpovertyvalue	7.979745	3.073515	2.60	0.009	1.955767	14.00372
medianhouseholdincomevalue	-.00008	.0000503	-1.59	0.111	-.0001785	.0000185
primarycarephysiciansvalue	-.0038778	.0058941	-0.66	0.511	-.01543	.0076745
couldnotseedoctorduetocostvalue	7.020765	3.093142	2.27	0.023	.958319	13.08321
percentofpopulationthatison~p	6.923033	.7382868	9.38	0.000	5.476017	8.370048
_cons	-6.051736	3.466156	-1.75	0.081	-12.84528	.7418049

.
end of do-file

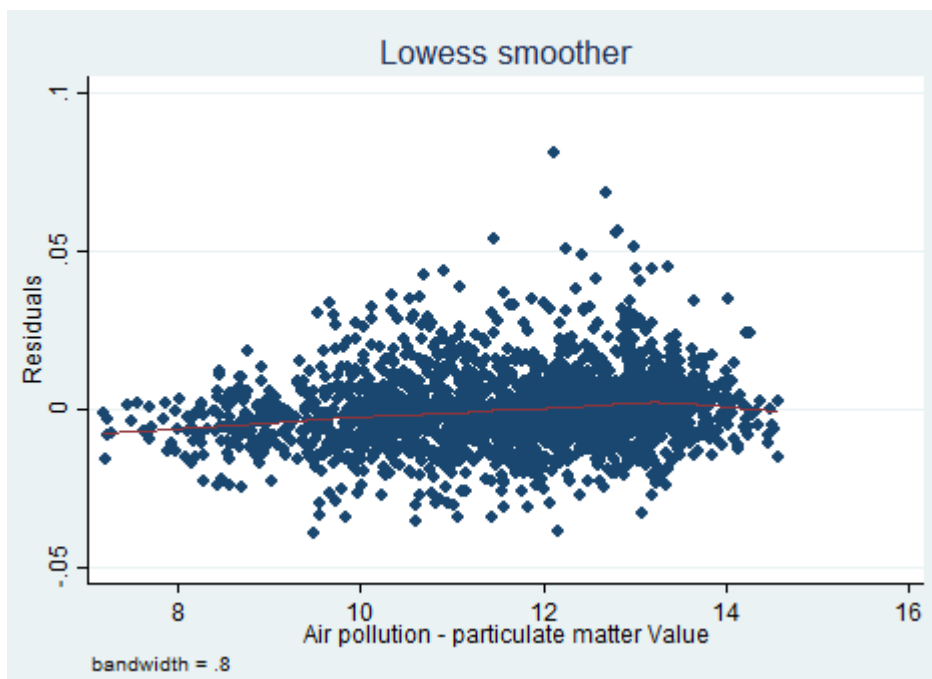
outreg2 [simple plushealthcare plusbehav] using myfile, replace see

	(1)	(2)	(3)	
	simple	plushealthcare	plusbehav	Robust standard errors in parentheses
VARIABLES	lowbirthweightvalue	Lowbirthweightvalue	lowbirthweightvalue	*** p<0.01, ** p<0.05, * p<0.1
airpollutionparticulatematterval	0.00311***	0.00376***	0.00211***	
	(0.000320)	(0.000337)	(0.000259)	
childreninpovertyvalue		0.118***	0.0330***	
		(0.0113)	(0.00942)	
medianhouseholdincomevalue		2.47e-07***	6.58e-09	
		(5.62e-08)	(4.30e-08)	
primarycarephysiciansvalue		5.98e-05***	2.43e-05**	
		(1.40e-05)	(1.20e-05)	
couldnotseedoctorduetocostvalue		0.0461***	0.0524***	
		(0.0141)	(0.0116)	
percentofpopulationthatisonhisp			0.0681***	
			(0.00391)	
Constant	0.0460***	-0.0119*	0.0318***	
	(0.00372)	(0.00617)	(0.00490)	
Observations	3,016	2,291	2,291	

twoway (scatter plowbirthvalue airpollutionparticulatemattervalue)



lowess rlbw1 airpollutionparticulatemattervalue



Useful additional stuff:

Some commands for RCTs

. * if you want to compare a treatment and a control group values on a continuous variable

```
ttest YEARSJOB, by(nonstandard) unequal
. Two-sample t test with unequal variances
. -----
.      Group |      Obs      Mean      Std. Err.      Std. Dev.      [95% Conf. Interval]
. -----+-----
.           0 |      980      9.430612      .2788544      8.729523      8.883391      9.977833
.           1 |      379      7.907652      .3880947      7.555398      7.144557      8.670747
. -----+-----
. combined |     1359      9.005887      .2290413      8.443521      8.556573      9.4552
. -----+-----
.      diff |              1.522961      .4778884              .5848756      2.461045
. -----+-----
.      diff = mean(0) - mean(1)                                t =      3.1869
. Ho: diff = 0                                Satterthwaite's degrees of freedom = 787.963
. Ha: diff < 0                                Ha: diff != 0                                Ha: diff > 0
. Pr(T < t) = 0.9993                Pr(|T| > |t|) = 0.0015                Pr(T > t) = 0.0007
```

. * you can also do this with immediate commands if you are just handed the summary statistics

```
. * ttesti (Ntreat, meantreat, sdtreat, Ncont, meancont, sdcont)
. ttesti 4252 18.1 12.9 6764 32.6 18.2, unequal
```

Two-sample t test with unequal variances

```
-----
      |      Obs      Mean      Std. Err.      Std. Dev.      [95% Conf. Interval]
-----+-----
      x |    4,252      18.1      .1978304      12.9      17.71215      18.48785
      y |    6,764      32.6      .221294      18.2      32.16619      33.03381
-----+-----
combined |   11,016     27.00323      .1697512      17.8166      26.67049      27.33597
-----+-----
      diff |              -14.5      .2968297              -15.08184      -13.91816
-----+-----
      diff = mean(x) - mean(y)                                t = -48.8496
Ho: diff = 0                                Satterthwaite's degrees of freedom = 10858.6

      Ha: diff < 0                                Ha: diff != 0                                Ha: diff > 0
Pr(T < t) = 0.0000                Pr(|T| > |t|) = 0.0000                Pr(T > t) = 1.0000
```

. * to compare a treatment and a control group values on a categorical variable

```
. prtest nonstandard if (RACECEN1==1 | RACECEN1==2), by(RACECEN1)
Two-sample test of proportion                                1: Number of obs =    1389
                                                            2: Number of obs =    260
-----
Variable |      Mean      Std. Err.      z      P>|z|      [95% Conf. Interval]
-----+-----
          1 |    .2800576    .0120482              .2564436    .3036716
          2 |    .3538462    .0296544              .2957247    .4119676
-----+-----
      diff |   -.0737886    .0320084              -.1365239    -.0110532
          | under Ho:    .0307147      -2.40    0.016
-----+-----
      diff = prop(1) - prop(2)                                z =    -2.4024
Ho: diff = 0
Ha: diff < 0                                Ha: diff != 0                                Ha: diff > 0
Pr(Z < z) = 0.0081                Pr(|Z| < |z|) = 0.0163                Pr(Z > z) = 0.9919
```

```
. * again, you can do this with immediate commands if you are just handed the summary statistics
```

```
. * prtesti (Ntreat, ptreat, Ncont, pcont)
. prtesti 345 .3536 1900 .1411
```

```
Two-sample test of proportions                                x: Number of obs =      345
                                                            y: Number of obs =     1900
```

Variable	Mean	Std. Err.	z	P> z	[95% Conf. Interval]
x	.3536	.0257393			.3031518 .4040482
y	.1411	.0079865			.1254467 .1567533
diff	.2125	.0269499			.1596791 .2653209
	under Ho:	.0221741	9.58	0.000	

```
diff = prop(x) - prop(y)                                z =      9.5833
Ho: diff = 0

Ha: diff < 0                                Ha: diff != 0                                Ha: diff > 0
Pr(Z < z) = 1.0000                        Pr(|Z| > |z|) = 0.0000                        Pr(Z > z) = 0.0000
```

FYI: here are some other regression-style models you might be asked to run, with commands and outputs similar to regress

probit	probit model
mlogit	multinomial logit model
ologit	ordinal logit model
tobit	mixed regression and logit model
xi: glm	loglinear model

(plus fixed effects and random effects models for categorical variables)

Lastly: here is a variant of a logit regression model that I have chosen for our STATA topic next week. This is a variant that counts not only *whether* an event occurs, but also *when* an event occurs. This is often a useful approach in RCTs that involve treatments and outcomes measured at multiple time points. (Survival rates from cancer treatments, time it takes to find a job, criminal recidivism, etc.)

streg	hazard model (aka rate/survival model)
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