Comparing the results from Stata and Matlab

**Case 1: tau = 0.2**

**Stata:** Fail. Error: missing value of tempXd.

**Case 2: tau = 0.25**

**Stata:** Fail. Error: missing value of tempXd.

**Case 3: tau = 0.3**

**Stata:**

Nb1 = .

Dis = .

e(Out)[10,1]

c1

r1 -.09946039

r2 -.08457194

r3 -.03015884

r4 -.03467319

r5 -.00322649

r6 .36745761

r7 .43274601

r8 .22469121

r9 .35741048

r10 .03731134

symmetric e(Var)[5,5]

c1 c2 c3 c4 c5

r1 .00365348

r2 .00195466 .00390847

r3 -.00005896 -.00004389 1.405e-06

r4 .00147597 .00106849 -.00003388 .00092119

r5 .0001558 .00007281 -3.617e-06 .00009833 .00001233

Matlab:

out =

-2.0110e-01

-1.9018e-01

-4.9439e-02

-1.2905e-01

-8.7490e-03

-3.7791e-01

-3.5010e-01

1.2730e-02

-7.9847e-01

-8.2582e-02

V =

2.1453e+00 7.1613e-01 1.8428e-03 4.9097e-01 5.0448e-02

7.1613e-01 1.9822e+00 1.5319e-03 3.1633e-01 3.0312e-02

1.8428e-03 1.5319e-03 3.7066e-05 9.3173e-04 8.5861e-05

4.9097e-01 3.1633e-01 9.3173e-04 6.2153e-01 6.7684e-02

5.0448e-02 3.0312e-02 8.5861e-05 6.7684e-02 7.4073e-03

Case 4: tau = 0.35

Stata

symmetric e(Var)[5,5]

c1 c2 c3 c4 c5

r1 .0034668

r2 .00215797 .00213478

r3 -.00006678 -.00005473 1.749e-06

r4 .00090015 .00043933 -.00001212 .00047935

r5 .000074 .00004062 -1.085e-06 .00004533 4.998e-06

e(Out)[10,1]

c1

r1 -.0940561

r2 -.08067897

r3 -.03070952

r4 -.03201671

r5 -.00299838

r6 .44217126

r7 .49276756

r8 .2191848

r9 .38496878

r10 .03965873

out =

-1.2937e-01

-1.0241e-01

-3.7821e-02

1.3111e-01

2.3988e-02

-4.4843e-01

-5.8340e-01

-1.1227e-01

-2.0982e+00

-2.6877e-01

V =

1.2393e-01 -4.3806e-03 3.5987e-04 -1.0879e-02 -3.2539e-03

-4.3806e-03 2.1998e-02 -4.2299e-05 -3.9177e-04 -1.4173e-04

3.5987e-04 -4.2299e-05 2.6807e-05 -6.5804e-04 -1.0434e-04

-1.0879e-02 -3.9177e-04 -6.5804e-04 1.8378e-02 1.7151e-03

-3.2539e-03 -1.4173e-04 -1.0434e-04 1.7151e-03 1.3156e-03

Case 5 tau = 0.4

Stata

e(Out)[10,1]

c1

r1 -.10331619

r2 -.08853776

r3 -.0297908

r4 -.03770761

r5 -.00306394

r6 .36844971

r7 .41274116

r8 .22754467

r9 .34089858

r10 .03920419

symmetric e(Var)[5,5]

c1 c2 c3 c4 c5

r1 .00532175

r2 .00329091 .00711359

r3 -.00010631 -.00009609 3.262e-06

r4 .00166176 .00142202 -.00004921 .00110868

r5 .0001192 .00012368 -4.915e-06 .00010673 .00002298

out =

-1.0922e-01

-1.0850e-01

-2.7184e-02

5.1998e-03

9.8619e-03

-5.9918e-01

-5.1930e-01

-2.1822e-01

-8.7175e-01

-1.3747e-01

V =

2.5672e-01 2.5587e-01 -7.8777e-03 1.1377e-03 -4.6878e-03

2.5587e-01 2.6054e-01 -7.9432e-03 5.5617e-04 -4.6795e-03

-7.8777e-03 -7.9432e-03 2.4677e-04 2.6503e-05 1.0138e-04

1.1377e-03 5.5617e-04 2.6503e-05 5.9921e-03 2.2209e-03

-4.6878e-03 -4.6795e-03 1.0138e-04 2.2209e-03 3.4182e-03

Case 5 tau = 0.6

symmetric e(Var)[5,5]

c1 c2 c3 c4 c5

r1 1.2466907

r2 .46314295 1.2102341

r3 .00081103 .00068985 .00001014

r4 .27191674 .18484894 .00038031 .46320747

r5 .0252136 .01521742 .00003437 .05005373 .00545033

e(Out)[10,1]

c1

r1 -.1901248

r2 -.18491487

r3 -.04786225

r4 -.10750409

r5 -.00566711

r6 -.09461098

r7 -.1359381

r8 .04089748

r9 -.09470181

r10 .00430718

out =

-1.0378e-01

-8.7912e-02

-2.9993e-02

-3.6371e-02

-2.8812e-03

-3.6562e-01

-4.1660e-01

-2.2629e-01

-3.4915e-01

-4.0332e-02

V =

5.8684e-03 4.2356e-03 -1.3981e-04 1.6295e-03 1.5447e-04

4.2356e-03 6.3913e-03 -1.1478e-04 1.1018e-03 1.1413e-04

-1.3981e-04 -1.1478e-04 3.8076e-06 -3.6390e-05 -3.6838e-06

1.6295e-03 1.1018e-03 -3.6390e-05 7.8252e-04 7.8882e-05

1.5447e-04 1.1413e-04 -3.6838e-06 7.8882e-05 8.4843e-06