Contents

Intro . . . . . Introduction to base reference manual 1

about . . . . . Display information about your Stata 7
ado update . . . . . Update community-contributed packages 8
ameans . . . . . Arithmetic, geometric, and harmonic means 12
anova . . . . . Analysis of variance and covariance 16
anova postestimation . . . . . Postestimation tools for anova 57
areg . . . . . Linear regression with many indicator variables+ 75
areg postestimation . . . . . Postestimation tools for areg 87

bayesboot . . . . . Bayesian bootstrap estimation 92
betareg . . . . . Beta regression 101
betareg postestimation . . . . . Postestimation tools for betareg 112
binreg . . . . . Generalized linear models: Extensions to the binomial family 116
binreg postestimation . . . . . Postestimation tools for binreg 130
biprobit . . . . . Bivariate probit regression 134
biprobit postestimation . . . . . Postestimation tools for biprobit 142
bitest . . . . . Binomial probability test 146
bootstrap . . . . . Bootstrap sampling and estimation 151
bootstrap postestimation . . . . . Postestimation tools for bootstrap 178
boxcox . . . . . Box–Cox regression models 182
boxcox postestimation . . . . . Postestimation tools for boxcox 193
brier . . . . . Brier score decomposition 198
bsample . . . . . Sampling with replacement 205
bstat . . . . . Report bootstrap results 214

centile . . . . . Report centile and confidence interval 221
cfprobit . . . . . Control-function probit regression 228
cfprobit postestimation . . . . . Postestimation tools for cfprobit 240
cfregress . . . . . Control-function linear regression 245
cfregress postestimation . . . . . Postestimation tools for cfregress 259
churdle . . . . . Cragg hurdle regression 263
churdle postestimation . . . . . Postestimation tools for churdle 274
ci . . . . . Confidence intervals for means, proportions, and variances 281
clogit . . . . . Conditional (fixed-effects) logistic regression 301
clogit postestimation . . . . . Postestimation tools for clogit 318
cloglog . . . . . Complementary log–log regression 324
cloglog postestimation . . . . . Postestimation tools for cloglog 334
cls . . . . . Clear Results window 338
cnsreg . . . . . Constrained linear regression 339
cnsreg postestimation . . . . . Postestimation tools for cnsreg 346
constraint . . . . . Define and list constraints 350
contrast . . . . . Contrasts and linear hypothesis tests after estimation 354
contrast postestimation . . . . . Postestimation tools for contrast 425
copyright . . . . . Display copyright information 427
Copyright Apache . . . . . Apache copyright notification 428

Copyright autolink . . . . . autolink copyright notification 432
Copyright Boost . . . . . Boost copyright notification 433
Copyright cereal . . . . . cereal copyright notification 434
Copyright flexmark . . . . . flexmark copyright notification 435
Copyright Hamcrest . . . . . Hamcrest copyright notification 436
Copyright H2O . . . . . H2O copyright notification 437
Copyright ICD-10 . . . . . ICD-10 copyright notification 441
Copyright ICU . . . . . ICU copyright notification 442
Copyright JAXB . . . . . JAXB copyright notification 443
Copyright JGoodies Common . . . . . JGoodies Common copyright notification 449
Copyright JGoodies Forms . . . . . JGoodies Forms copyright notification 450
Copyright JSON . . . . . JSON for Modern C++ copyright notification 451
Copyright jsoup . . . . . jsoup copyright notification 452
Copyright LAPACK . . . . . LAPACK copyright notification 453
Copyright libHaru . . . . . HARU copyright notification 454
Copyright libpng . . . . . libpng copyright notification 455
Copyright Mersenne Twister . . . . . Mersenne Twister copyright notification 458
Copyright MiG Layout . . . . . MiG Layout copyright notification 459
Copyright OpenBLAS . . . . . OpenBLAS copyright notification 460
Copyright Parsington . . . . . Parsington copyright notification 461
Copyright PolyHook . . . . . PolyHook copyright notification 462
Copyright ReadStat . . . . . ReadStat copyright notification 463
Copyright Scintilla . . . . . Scintilla copyright notification 464
Copyright slf4j . . . . . slf4j copyright notification 465
Copyright ttf2pt1 . . . . . ttf2pt1 copyright notification 466
Copyright Win32 Dark Mode . . . . . Win32 Dark Mode copyright notification 468
Copyright zlib . . . . . zlib copyright notification 469
correlate . . . . . Correlations of variables 470
cpoisson . . . . . Censored Poisson regression 480
cpoisson postestimation . . . . . Postestimation tools for cpoisson 488
cumul . . . . . Cumulative distribution 494
cusum . . . . . Cusum plots and tests for binary variables 498

db . . . . . Launch dialog 503
demandsys . . . . . Estimation of flexible demand systems 505
demandsys postestimation . . . . . Postestimation tools for demandsys 551
Diagnostic plots . . . . . Distributional diagnostic plots 568
display . . . . . Substitute for a hand calculator 583
do . . . . . Execute commands from a file 585
doedit . . . . . Edit do-files and other text files 587
dotplot . . . . . Comparative distribution dot plots 588
dstdize . . . . . Direct and indirect standardization 595
dtable . . . . . Create a table of descriptive statistics 614
dydx . . . . . Calculate numeric derivatives and integrals 646

eform_option . . . . . Displaying exponentiated coefficients 652
eivreg . . . . . Errors-in-variables regression 654
eivreg postestimation . . . . . Postestimation tools for eivreg 661

Epitab . . . . . Tables for epidemiologists 664
Error messages . . . . . Error messages and return codes 729
esize . . . . . Effect size based on mean comparison 730
estat . . . . . Postestimation statistics 743
estat classification . . . . . Classification statistics and table 744
estat gof . . . . . Pearson or Hosmer–Lemeshow goodness-of-fit test 748
estat ic . . . . . Display information criteria 758
estat summarize . . . . . Summarize estimation sample 766
estat vce . . . . . Display covariance matrix estimates 770
estimates . . . . . Save and manipulate estimation results 774
estimates describe . . . . . Describe estimation results 778
estimates for . . . . . Repeat postestimation command across models 781
estimates notes . . . . . Add notes to estimation results 783
estimates replay . . . . . Redisplay estimation results 786
estimates save . . . . . Save and use estimation results 789
estimates selected . . . . . Show selected coefficients 793
estimates stats . . . . . Model-selection statistics 797
estimates store . . . . . Store and restore estimation results 801
estimates table . . . . . Compare estimation results 804
estimates title . . . . . Set title for estimation results 812
Estimation options . . . . . Estimation options 813
etable . . . . . Create a table of estimation results 817
exit . . . . . Exit Stata 840
exlogistic . . . . . Exact logistic regression 841
exlogistic postestimation . . . . . Postestimation tools for exlogistic 860
expoisson . . . . . Exact Poisson regression 865
expoisson postestimation . . . . . Postestimation tools for expoisson 880

fp . . . . . Fractional polynomial regression 882
fp postestimation . . . . . Postestimation tools for fp 906
fracreg . . . . . Fractional response regression 914
fracreg postestimation . . . . . Postestimation tools for fracreg 924
frontier . . . . . Stochastic frontier models 932
frontier postestimation . . . . . Postestimation tools for frontier 948
fvrevar . . . . . Factor-variables operator programming command 953
fvset . . . . . Declare factor-variable settings 957

glm . . . . . Generalized linear models 963
glm postestimation . . . . . Postestimation tools for glm 999
gmm . . . . . Generalized method of moments estimation 1006
gmm postestimation . . . . . Postestimation tools for gmm 1078
grmeanby . . . . . Graph means and medians by categorical variables 1084

hausman . . . . . Hausman specification test 1087
heckman . . . . . Heckman selection model 1098
heckman postestimation . . . . . Postestimation tools for heckman 1116
heckoprobit . . . . . Ordered probit model with sample selection 1123
heckoprobit postestimation . . . . . Postestimation tools for heckoprobit 1132
heckpoisson . . . . . Poisson regression with sample selection 1140

heckpoisson postestimation . . . . . Postestimation tools for heckpoisson 1150
heckprobit . . . . . Probit model with sample selection 1156
heckprobit postestimation . . . . . Postestimation tools for heckprobit 1165
help . . . . . Display help in Stata 1172
hetoprobit . . . . . Heteroskedastic ordered probit regression 1175
hetoprobit postestimation . . . . . Postestimation tools for hetoprobit 1187
hetprobit . . . . . Heteroskedastic probit model 1192
hetprobit postestimation . . . . . Postestimation tools for hetprobit 1201
hetregress . . . . . Heteroskedastic linear regression 1205
hetregress postestimation . . . . . Postestimation tools for hetregress 1219
histogram . . . . . Histograms for continuous and categorical variables 1223

IC note . . . . . Calculating and interpreting information criteria 1235
icc . . . . . Intraclass correlation coefficients 1241
Inequality . . . . . Inequality, poverty, and other distributional summaries 1265
intreg . . . . . Interval regression 1269
intreg postestimation . . . . . Postestimation tools for intreg 1279
ivfprobit . . . . . Fractional probit model with continuous endogenous covariates 1285
ivfprobit postestimation . . . . . Postestimation tools for ivfprobit 1292
ivpoisson . . . . . Poisson model with continuous endogenous covariates 1299
ivpoisson postestimation . . . . . Postestimation tools for ivpoisson 1314
ivprobit . . . . . Probit model with continuous endogenous covariates 1320
ivprobit postestimation . . . . . Postestimation tools for ivprobit 1333
ivqregress . . . . . Instrumental-variables quantile regression 1341
ivqregress postestimation . . . . . Postestimation tools for ivqregress 1371
ivregress . . . . . Single-equation instrumental-variables regression+ 1382
ivregress postestimation . . . . . Postestimation tools for ivregress 1403
ivtobit . . . . . Tobit model with continuous endogenous covariates 1430
ivtobit postestimation . . . . . Postestimation tools for ivtobit 1441

jackknife . . . . . Jackknife estimation 1451
jackknife postestimation . . . . . Postestimation tools for jackknife 1465

kappa . . . . . Interrater agreement 1466
kdensity . . . . . Univariate kernel density estimation 1482
ksmirnov . . . . . Kolmogorov–Smirnov equality-of-distributions test 1493
kwallis . . . . . Kruskal–Wallis equality-of-populations rank test 1498

ladder . . . . . Ladder of powers 1501
level . . . . . Set default confidence level 1509
Limits . . . . . Quick reference for limits 1511
lincom . . . . . Linear combinations of parameters 1516
linktest . . . . . Specification link test for single-equation models 1524
lnskew0 . . . . . Find zero-skewness log or Box–Cox transform 1531
log . . . . . Echo copy of session to file 1536
logistic . . . . . Logistic regression, reporting odds ratios 1541
logistic postestimation . . . . . Postestimation tools for logistic 1552
logit . . . . . Logistic regression, reporting coefficients 1564
logit postestimation . . . . . Postestimation tools for logit 1579

loneway . . . . . Large one-way ANOVA, random effects, and reliability 1587
lowess . . . . . Lowess smoothing 1594
lpoly . . . . . Kernel-weighted local polynomial smoothing 1601
lroc . . . . . Compute area under ROC curve and graph the curve 1613
lrtest . . . . . Likelihood-ratio test after estimation 1620
lsens . . . . . Graph sensitivity and specificity versus probability cutoff 1631
lv . . . . . Letter-value displays 1637

makespline . . . . . Spline generation 1644
margins . . . . . Marginal means, predictive margins, and marginal effects 1656
margins postestimation . . . . . Postestimation tools for margins 1719
margins, contrast . . . . . Contrasts of margins 1721
margins, pwcompare . . . . . Pairwise comparisons of margins 1741
marginsplot . . . . . Graph results from margins (profile plots, etc.) 1746
Maximize . . . . . Details of iterative maximization 1782
mean . . . . . Estimate means 1789
mean postestimation . . . . . Postestimation tools for mean 1804
mfp . . . . . Multivariable fractional polynomial models 1806
mfp postestimation . . . . . Postestimation tools for mfp 1819
misstable . . . . . Tabulate missing values 1824
ml . . . . . Maximum likelihood estimation 1835
mlexp . . . . . Maximum likelihood estimation of user-specified expressions 1865
mlexp postestimation . . . . . Postestimation tools for mlexp 1880
mlogit . . . . . Multinomial (polytomous) logistic regression 1883
mlogit postestimation . . . . . Postestimation tools for mlogit 1898
more . . . . . The —more— message 1910
mprobit . . . . . Multinomial probit regression 1912
mprobit postestimation . . . . . Postestimation tools for mprobit 1921

nbreg . . . . . Negative binomial regression 1925
nbreg postestimation . . . . . Postestimation tools for nbreg and gnbreg 1940
nestreg . . . . . Nested model statistics 1946
net . . . . . Install and manage community-contributed additions from the internet 1953
net search . . . . . Search the internet for installable packages 1972
netio . . . . . Control internet connections 1976
nl . . . . . Nonlinear least-squares estimation 1978
nl postestimation . . . . . Postestimation tools for nl 2000
nlcom . . . . . Nonlinear combinations of parameters 2007
nlsur . . . . . Estimation of nonlinear system of equations 2020
nlsur postestimation . . . . . Postestimation tools for nlsur 2042
npregress intro . . . . . Introduction to nonparametric regression 2046
npregress kernel . . . . . Nonparametric kernel regression 2061
npregress kernel postestimation . . . . . Postestimation tools for npregress kernel 2085
npregress series . . . . . Nonparametric series regression 2090
npregress series postestimation . . . . . Postestimation tools for npregress series 2108
nptrend . . . . . Tests for trend across ordered groups 2113

ologit . . . . . Ordered logistic regression 2134
ologit postestimation . . . . . Postestimation tools for ologit 2144

oneway . . . . . One-way analysis of variance 2149
oprobit . . . . . Ordered probit regression 2161
oprobit postestimation . . . . . Postestimation tools for oprobit 2167
orthog . . . . . Orthogonalize variables and compute orthogonal polynomials 2172

pcorr . . . . . Partial and semipartial correlation coefficients 2179
permute . . . . . Permutation tests 2183
pk . . . . . Pharmacokinetic (biopharmaceutical) data 2199
pkcollapse . . . . . Generate pharmacokinetic measurement dataset 2207
pkcross . . . . . Analyze crossover experiments 2211
pkequiv . . . . . Perform bioequivalence tests 2221
pkexamine . . . . . Calculate pharmacokinetic measures 2236
pkshape . . . . . Reshape (pharmacokinetic) Latin-square data 2242
pksumm . . . . . Summarize pharmacokinetic data 2250
poisson . . . . . Poisson regression 2256
poisson postestimation . . . . . Postestimation tools for poisson 2266
postest . . . . . Postestimation Selector 2274
predict . . . . . Obtain predictions, residuals, etc., after estimation 2277
predictnl . . . . . Obtain nonlinear predictions, standard errors, etc., after estimation 2290
probit . . . . . Probit regression 2303
probit postestimation . . . . . Postestimation tools for probit 2317
proportion . . . . . Estimate proportions 2322
proportion postestimation . . . . . Postestimation tools for proportion 2331
prtest . . . . . Tests of proportions 2333
pwcompare . . . . . Pairwise comparisons 2344
pwcompare postestimation . . . . . Postestimation tools for pwcompare 2378
pwmean . . . . . Pairwise comparisons of means 2380
pwmean postestimation . . . . . Postestimation tools for pwmean 2392

QC . . . . . Quality control charts 2394
qreg . . . . . Quantile regression 2410
qreg postestimation . . . . . Postestimation tools for qreg, iqreg, sqreg, and bsqreg 2442
query . . . . . Display system parameters 2449

ranksum . . . . . Equality tests on unmatched data 2460
ratio . . . . . Estimate ratios 2467
ratio postestimation . . . . . Postestimation tools for ratio 2477
reg3 . . . . . Three-stage estimation for systems of simultaneous equations 2478
reg3 postestimation . . . . . Postestimation tools for reg3 2502
regress . . . . . Linear regression+ 2508
regress postestimation . . . . . Postestimation tools for regress 2541
regress postestimation diagnostic plots . . . . . Postestimation plots for regress 2579
regress postestimation time series . . . . . Postestimation tools for regress with time series 2597
reri . . . . . Relative excess risk due to interaction 2609
#review . . . . . Review previous commands 2627
roc . . . . . Receiver operating characteristic (ROC) analysis 2629
roccomp . . . . . Tests of equality of ROC areas 2631
rocfit . . . . . Parametric ROC models 2644
rocfit postestimation . . . . . Postestimation tools for rocfit 2651

rocreg . . . . . Parametric and nonparametric ROC regression 2655
rocreg postestimation . . . . . Postestimation tools for rocreg 2710
rocregplot . . . . . Plot marginal and covariate-specific ROC curves after rocreg 2727
roctab . . . . . Nonparametric ROC analysis 2747
rreg . . . . . Robust regression 2759
rreg postestimation . . . . . Postestimation tools for rreg 2767
runtest . . . . . Test for random order 2770
rwgen . . . . . Generate replicate weights for bootstrap estimation 2776

scobit . . . . . Skewed logistic regression 2788
scobit postestimation . . . . . Postestimation tools for scobit 2797
sdtest . . . . . Variance-comparison tests 2801
search . . . . . Search Stata documentation and other resources 2808
serrbar . . . . . Graph standard error bar chart 2814
set . . . . . Overview of system parameters 2817
set cformat . . . . . Format settings for coefficient tables 2836
set_defaults . . . . . Reset system parameters to original Stata defaults 2839
set emptycells . . . . . Set what to do with empty cells in interactions 2840
set iter . . . . . Control iteration settings 2841
set rng . . . . . Set which random-number generator (RNG) to use 2845
set rngstream . . . . . Specify the stream for the stream random-number generator 2847
set seed . . . . . Specify random-number seed and state 2855
set showbaselevels . . . . . Display settings for coefficient tables 2860
signrank . . . . . Equality tests on matched data 2869
simulate . . . . . Monte Carlo simulations 2876
sj . . . . . Stata Journal installation instructions 2883
sktest . . . . . Skewness and kurtosis tests for normality 2885
slogit . . . . . Stereotype logistic regression 2891
slogit postestimation . . . . . Postestimation tools for slogit 2906
smooth . . . . . Robust nonlinear smoother 2911
spearman . . . . . Spearman's and Kendall's correlations 2920
spikeplot . . . . . Spike plots and rootograms 2936
ssc . . . . . Install and uninstall packages from SSC 2941
stem . . . . . Stem-and-leaf displays 2949
stepwise . . . . . Stepwise estimation 2954
Stored results . . . . . Stored results 2965
suest . . . . . Seemingly unrelated estimation 2970
summarize . . . . . Summary statistics 2989
sunflower . . . . . Density-distribution sunflower plots 3000
sureg . . . . . Zellner's seemingly unrelated regression 3006
sureg postestimation . . . . . Postestimation tools for sureg 3015
swilk . . . . . Shapiro–Wilk and Shapiro–Francia tests for normality 3019
symmetry . . . . . Symmetry and marginal homogeneity tests 3025

table intro . . . . . Introduction to tables of frequencies, summaries, and command results 3034
table . . . . . Table of frequencies, summaries, and command results 3039
table oneway . . . . . One-way tabulation 3064
table twoway . . . . . Two-way tabulation 3079

table multiway . . . . . Multiway tables 3098
table summary . . . . . Table of summary statistics 3118
table hypothesis tests . . . . . Table of hypothesis tests 3138
table regression . . . . . Table of regression results 3155
tabstat . . . . . Compact table of summary statistics 3175
tabulate oneway . . . . . One-way table of frequencies 3182
tabulate twoway . . . . . Two-way table of frequencies 3194
tabulate, summarize() . . . . . One- and two-way tables of summary statistics 3217
test . . . . . Test linear hypotheses after estimation 3228
testnl . . . . . Test nonlinear hypotheses after estimation 3252
tetrachoric . . . . . Tetrachoric correlations for binary variables 3263
tnbreg . . . . . Truncated negative binomial regression 3274
tnbreg postestimation . . . . . Postestimation tools for tnbreg 3283
tobit . . . . . Tobit regression 3288
tobit postestimation . . . . . Postestimation tools for tobit 3297
total . . . . . Estimate totals 3303
total postestimation . . . . . Postestimation tools for total 3310
tpoisson . . . . . Truncated Poisson regression 3311
tpoisson postestimation . . . . . Postestimation tools for tpoisson 3320
translate . . . . . Print and translate logs 3326
truncreg . . . . . Truncated regression 3338
truncreg postestimation . . . . . Postestimation tools for truncreg 3346
ttest . . . . . t tests (mean-comparison tests) 3350

update . . . . . Check for official updates 3363

vce_option . . . . . Variance estimators 3366
view . . . . . View files and logs 3371
vwls . . . . . Variance-weighted least squares 3374
vwls postestimation . . . . . Postestimation tools for vwls 3381

which . . . . . Display location of an ado-file 3384
wildbootstrap . . . . . Wild cluster bootstrap inference 3386

xi . . . . . Interaction expansion 3401

zinb . . . . . Zero-inflated negative binomial regression 3413
zinb postestimation . . . . . Postestimation tools for zinb 3422
ziologit . . . . . Zero-inflated ordered logit regression 3427
ziologit postestimation . . . . . Postestimation tools for ziologit 3438
zioprobit . . . . . Zero-inflated ordered probit regression 3444
zioprobit postestimation . . . . . Postestimation tools for zioprobit 3454
zip . . . . . Zero-inflated Poisson regression 3462
zip postestimation . . . . . Postestimation tools for zip 3470
ztest . . . . . z tests (mean-comparison tests, known variance) 3476

Subject and author index 3491