

My Paper

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Abstract

This paper provides an example of a document with tables and figures that were automated using Stata.

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1 Summary

This example paper includes tables and figures that were created using Stata and outputted into the `/analysis/results` project folder. Copy the contents of that folder to `/paper` to update the tables and figures in this document.

Table 1 reports summary statistics for Stata’s **auto.dta** dataset.¹ The average price of automobiles in this dataset is \$6,165. The price distribution, illustrated in Figure 1, is skewed right.

I estimate the association between automobile prices and fuel efficiency using the following linear model:

$$PRICE_i = \alpha + \beta X_i + \varepsilon \tag{1}$$

The outcome variable, $PRICE_i$, is the price of automobile i . The parameter of interest is β , a vector of coefficients. In my first specification (“spec 1”), the vector X_i includes miles per gallon. The second specification (“spec 2”) also includes the car’s weight. I estimate this model using ordinary least squares and report standard errors that are robust to heteroskedasticity. The analysis is performed first using Stata, and then repeated using R.

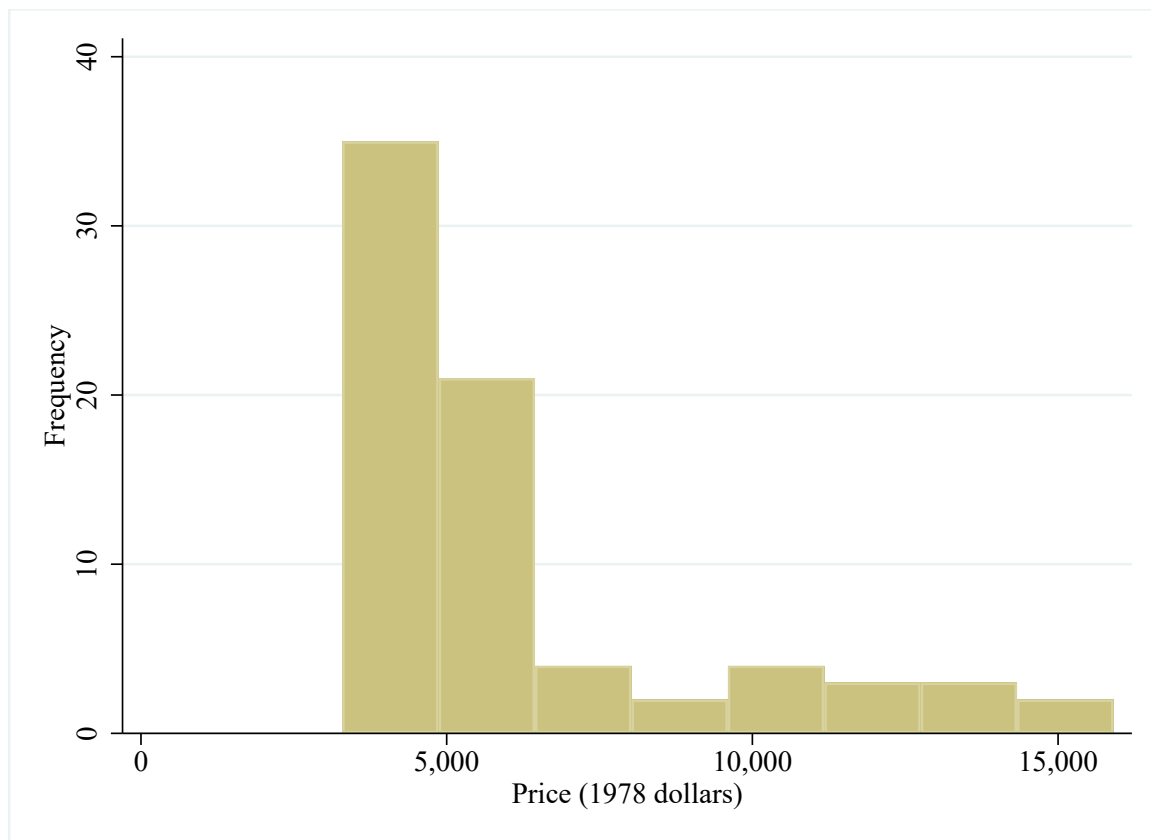
Table 2 reports my Stata estimates, separately for domestic and foreign cars. Column (1) reports that an increase in fuel efficiency of 1 mile per gallon is associated with a \$329 reduction in the price of domestic automobiles. Column (2) shows that this association becomes positive and insignificant when I also include weight as a regressor. Columns (3) and (4) show that these associations are similar for foreign automobiles.

Table 3 compares these Stata estimates to estimates from R. Panel A reproduces the Stata estimates that were presented in Table 2. Panel B of Table 3 reports estimates when I repeat this analysis in R using the **lm_robust** command from the *estimatr* package. The point estimates and the standard errors are identical across both software packages.

¹Type **sysuse auto, clear** at the Stata prompt to load this dataset.

2 Figures and Tables

Figure 1: Automobile prices



Notes: Data were obtained from Stata's built-in auto dataset.

Table 1: Summary statistics

| | Mean | Stdev. | Min | Max | Count |
|----------------------|-------|--------|-------|--------|-------|
| Weight (pounds) | 3,019 | 777 | 1,760 | 4,840 | 74 |
| Miles per gallon | 21.3 | 5.79 | 12 | 41 | 74 |
| Price (1978 dollars) | 6,165 | 2,949 | 3,291 | 15,906 | 74 |

Notes: Count reports the number of non-missing values for the variable.

Table 2: Association between automobile price and fuel efficiency

| | (1) | (2) | (3) | (4) |
|------------------|-------------------|-------------------|------------------|--------------------|
| | Domestic | | Foreign | |
| | Spec 1 | Spec 2 | Spec 1 | Spec 2 |
| Miles per gallon | -329*** (81.2) | 238 (203) | -250** (88.2) | -19.8 (51.7) |
| Weight (pounds) | | 4.42*** (1.34) | | 5.16*** (0.770) |
| N | 52 | 52 | 22 | 22 |
| R^2 | 0.254 | 0.483 | 0.399 | 0.785 |

Notes: Outcome variable is price (1978 dollars). Columns (1) and (2) report estimates of β from equation (1) for domestic automobiles. Columns (3) and (4) report estimates for foreign automobiles. Robust standard errors are reported in parentheses. A */**/** indicates significance at the 10/5/1% levels.

Table 3: Association between automobile price and fuel efficiency, Stata and R

| | (1) | (2) | (3) | (4) |
|----------------------------------|-------------------|-------------------|------------------|--------------------|
| | Domestic | | Foreign | |
| | Spec 1 | Spec 2 | Spec 1 | Spec 2 |
| A. Stata output (regress) | | | | |
| Miles per gallon | -329*** (81.2) | 238 (203) | -250** (88.2) | -19.8 (51.7) |
| Weight (pounds) | | 4.42*** (1.34) | | 5.16*** (0.770) |
| B. R output (lm_robust) | | | | |
| Miles per gallon | -329*** (81.2) | 238 (203) | -250** (88.2) | -19.8 (51.7) |
| Weight (pounds) | | 4.42*** (1.34) | | 5.16*** (0.770) |

Notes: Outcome variable is price (1978 dollars). Columns (1) and (2) report estimates of β from equation (1) for domestic automobiles. Columns (3) and (4) report estimates for foreign automobiles. Robust standard errors are reported in parentheses. A */**/** indicates significance at the 10/5/1% levels.