lassoClean.ado contains a program that prepares potential covariates for lasso selection. The names of the prepared covariates created by the program all begin with an underscore.

A note of caution on referencing these variables in the pdslasso command: stata's internal temporary variables begin with a double underscore and pdslasso creates such variables for various purposes. One should not use the wildcard \_\* in the pdslasso command to refer to the potential covariates as doing so would capture these internal variables as well. Code like

pdslasso Y treat (\_\*)

or

local controls \_\*

pdslasso Y treat (`controls')

would be problematic.

One can instead refer to these variables using a formulation like \_X1-\_XN or with the unabbreviate command (Analysis\_pdslasso\_22.07.18.do uses the latter approach). For example,

pdslasso Y treat (\_X1-\_XN)

or

unab controls: \_\*

pdslasso Y treat (`controls')

would work.