Load some data

. di 5+5  
10  
  
. sysuse auto  
(1978 Automobile Data)  
  
. sum  
  
 Variable | Obs Mean Std. Dev. Min Max  
-------------+---------------------------------------------------------  
 make | 0  
 price | 74 6165.257 2949.496 3291 15906  
 mpg | 74 21.2973 5.785503 12 41  
 rep78 | 69 3.405797 .9899323 1 5  
 headroom | 74 2.993243 .8459948 1.5 5  
-------------+---------------------------------------------------------  
 trunk | 74 13.75676 4.277404 5 23  
 weight | 74 3019.459 777.1936 1760 4840  
 length | 74 187.9324 22.26634 142 233  
 turn | 74 39.64865 4.399354 31 51  
displacement | 74 197.2973 91.83722 79 425  
-------------+---------------------------------------------------------  
 gear\_ratio | 74 3.014865 .4562871 2.19 3.89  
 foreign | 74 .2972973 .4601885 0 1

Run a regression

. reg price weight rep78  
  
 Source | SS df MS Number of obs = 69  
-------------+---------------------------------- F(2, 66) = 18.63  
 Model | 208158551 2 104079275 Prob > F = 0.0000  
 Residual | 368638408 66 5585430.43 R-squared = 0.3609  
-------------+---------------------------------- Adj R-squared = 0.3415  
 Total | 576796959 68 8482308.22 Root MSE = 2363.4  
  
------------------------------------------------------------------------------  
 price | Coef. Std. Err. t P>|t| [95% Conf. Interval]  
-------------+----------------------------------------------------------------  
 weight | 2.408 .3944697 6.10 0.000 1.620416 3.195584  
 rep78 | 791.3852 315.9366 2.50 0.015 160.5974 1422.173  
 \_cons | -3850.381 1923.469 -2.00 0.049 -7690.711 -10.05079  
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