Coding for Reproducible Research Making Tables in Stata and Latex

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1 Introduction

Over the next two courses (one hour each), we will learn how to make your research more reproducible.

Today, we are going to focus on making reproducible tables using Stata and Latex, while we learn some tricks for better collaboration and code organizations.

In this lecture, I'm assuming the following:

- You have Stata, Latex, and an Latex editor installed in your device.
- You are already familiar and somewhat comfortable with coding in Stata and Latex.
- You feel comfotable reading Stata help files.

My code has a lot of explanations. If you are unfamiliar with Stata and/or Latex, I hope they are helpful.

2 Tricks for Easier Collaboration

It's rarely the case that we work on a research project all on our own.

When you have co-authors, it's extremely important that the work each team member does is shared with others in a timely as well as organized manner.

One amazing tool we can use is Git. We will learn about this on next Wednesday (Oct. 26th).

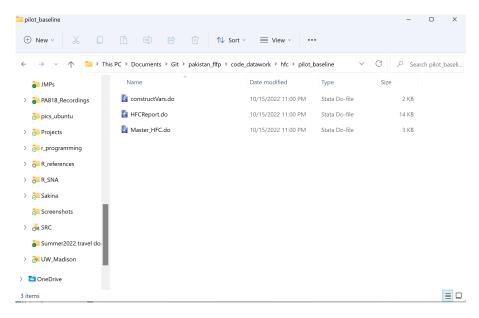
Today I want show you how I make mine as well as my co-authors lives less miserable in Stata.

2.1 Master do-files

We often have multiple do-files to complete one task (e.g. conducting a robustness check).

To make sure that all do-files associated with a particular task are easily recognizable by my team mates, I often write a master do file.

Figure 1: Example Folder Structure with a Master Do File



2.2 Do-files Executable by All Your Team Members

It's very important that your code is executable by your team members.

For this to be possible, they have to have proper access to input (i.e. data) and code.

One way to make your code executable by others is to have a "housekeeping" section as the following. This one is from a project I'm working on with Zunia.

Notice that I have the following sections:

- 1. User identification
- 2. File directories
- 3. Sections
- 4. User-written commands

User identification identifies your device and set folder paths to the folders shared by all the team members.

File directories make it clear where things are.

Sections provide a map for this current do file.

User-written commands make sure that everyone has all the necessary commands installed to run your code.

```
* Housekeeping
******
clear all
set more off
set mem 100m
set graphics off
* User identification
if c(username) == "sakina" {
        global dropbox "C:\Users\sakina\Dropbox\Projects\Pakistan_HiringCostsWomen"
                            "C:\Users\sakina\Documents\Git\pakistan_flfp"
        global git
}
if c(username) == "YourUserName" {
        global dropbox "YourPathToYourDropboxFolder"
        global git
                            "YourPathToYourGitHubFolder"
* File directories
                         "$dropbox/Data/PrimaryData/rawData"
global rawData
global modData
                         "$dropbox/Data/PrimaryData/modifiedData"
global dofiles
                         "$git/code_datawork"
global tables
                         "$git/output/tables/hfc/pilot_baseline"
"$git/output/graphs/hfc/pilot_baseline"
global graphs
                         "$git/code_writings/HFCReports/pilot_baseline"
global report
* Sections
global labeling
global cleanData
global constructVars 1
global analysis 1
* User-written commands
local download = 0 // Switch to 1 to user-written programs
if `download´ {
        ssc install texdoc, replace
        ssc install texsave, replace
```

3 Making Reproducible Tables

We are going to use an example dataset that comes with Stata, called nlswork.dta.

If you want to know a bit about this dataset, simply

```
. webuse nlswork, clear
(National Longitudinal Survey of Young Women, 14-24 years old in 1968)
. notes
_dta:

1. Dataset is a subsample of the NLSY data. Center for Human Resource Research. 1989. National Longitudinal Survey of age in 1968. Columbus, OH: Ohio State University Press.
```

We need to make one variable and change the labels of two existing variables for our exercise.

```
gen black = (race == 2)
label var black "Black"
label var collgrad "College"
label var south "South"
```

3.1 Making Tables with outreg2

Suppose we are interested in understanding the relationships between wage and working hours (dependent variables), and education, race, and region in US in which respondents reside (independent variables).

We want to output the results into one table.

The easiest command for this purpose is probably outreg2.

So we can run the following code.

This command produces the following table.

Correlation between Work, Race, Education, and Region

$\begin{array}{c} \text{VARIABLES} & \ln(\\ \\ \text{College} = 1 \\ \\ \text{Black} = 1 \end{array}$	reg1 (wage/GNP deflator) 0.3584*** (0.0081) -0.1291*** (0.0060)	reg2 ln(wage/GNP deflator)	reg3 Usual hours worked 2.2483*** (0.2085)	reg4 Usual hours worked
College = 1	0.3584*** (0.0081) -0.1291*** (0.0060)	$\ln(\text{wage/GNP deflator})$ 0.0241^{***}	Usual hours worked 2.2483*** (0.2085)	Usual hours worked
	(0.0081) -0.1291*** (0.0060)		(0.2085)	
	(0.0081) -0.1291*** (0.0060)		(0.2085)	
Black = 1	-0.1291*** (0.0060)			
Black = 1	(0.0060)			0 7 41 4***
	\		1.7113***	2.5414***
01 11 1 1 1 1		(0.0084)	(0.1245)	(0.1610)
0b.collgrad #0b.black	0.0000		0.0000	
	(0.0000)		(0.0000)	
0b.collgrad #1o.black	0.0000		0.0000	
	(0.0000)		(0.0000)	
1o.collgrad $#0b.$ black	0.0000		0.0000	
	(0.0000)		(0.0000)	
1.collgrad $#1.$ black	0.1497***		-0.6171*	
	(0.0171)		(0.3343)	
South $= 1$		-0.1058***		2.3355***
		(0.0066)		(0.1480)
0b.south#0b.black		0.0000		0.0000
		(0.0000)		(0.0000)
0b.south#1o.black		0.0000		0.0000
,,		(0.0000)		(0.0000)
10.south#0b.black		0.0000		0.0000
,,, , , , , , , , , , , , , , , , , , ,		(0.0000)		(0.0000)
1.south#1.black		-0.2181***		-2.8590***
Ties dell // Tiesdell		(0.0116)		(0.2321)
Constant	1.4491***	1.5049***	36.7656***	36.2244***
Constant	(0.0100)	(0.0103)	(0.2538)	(0.2589)
Observations	28,534	28,526	28,467	28,460
R-squared	0.1815	0.1292	0.0137	0.0164

Robust standard errors in parentheses *** p<0.01, ** p<0.05, * p<0.1

This is fine for quick outputting, but it's very hard to read.

We also probably don't really need to show all estimates.

Let's say that we are only interested in the interacted terms for the purpose of this exercise.

The following table is much easier to read and looks more professional.

Table 1: Correlation between Work, Race, Education, and Region

	(1)	(2)	
	Wage	Work Hours	
Panel A: Race and Education	om.		
College=1 × Black=1	0.150***	-0.617	
	[0.017]	[0.334]	
Year FE	Yes	Yes	
Observations	28534	28467	
Dep. var. mean	1.67	36.56	
Panel B: Race and Region			
1 if south= $1 \times Black=1$	-0.218***	-2.859***	
	[0.012]	[0.232]	
Year FE	Yes	Yes	
Observations	28526	28460	
Dep. var. mean	1.67	36.56	

Notes: Robust standard errors in brackets. * p < 0.10, ** p < 0.05, *** p < 0.01 Wage is log-transformed and real, and work hours indicates the number of hours usually worked. All data are from Stata's example data set nlswork.dta. The sample size of this data set is 'totObs'.

Once we start thinking about more customization, we git the limitations of outreg2 quickly.

How can we make this table?

3.2 Making tables with estout and texdoc

We can use estout and textoo to achieve this.

estout is a flexible command for outputting a table.

You can do all kinds of customization, although it can get pretty complicated.

I like to combined estout and texdoc to make my life a bit easier withouth compromizing on customizabiliy.

I won't really go deep into explaining texdoc, because there is a very nice insturction on the web by Ben Jann.

I just note a couple of things.

- The code that produces a tex file must be called from another do-file using the command textdoc do.
- You also need to have *stata.sty* in the same folder to complile the tex file.

Here is the code to do this.

```
***** Regression 1 : wage on educationXblack
         *** Estimate coefficients
        reg ln_wage collgrad##black i.year, r
        eststo reg1\_new // Storing the results in the way eststo can read.
        *** Year FE indicator
        estadd local yearFE "Yes", replace
        *** Get the mean of dependent variables
        \verb|sum| ln_wage if e(sample)|, meanonly // if e(sample) calculates estimate using the regression sample
        local mean: di %9.2f r(mean) // Setting the mean value at 2 decimals
        estadd local dymean `mean', replace // Getting it ready to be added to the estout command later
        *** Add a blank row
        estadd local blank " ", replace
***** Regression 2 : hours on educationXblack
        reg hours collgrad##black i.year, r
        eststo reg2_new
        estadd local yearFE "Yes", replace
        sum hours if e(sample), meanonly
        local mean: di %9.2f r(mean)
        estadd local dvmean `mean', replace
estadd local blank " ", replace
***** Regression 3 : wage on southXblack
        reg ln_wage south##black i.year, r
        eststo reg3_new
        estadd local yearFE "Yes", replace
        sum ln_wage if e(sample), meanonly
        local mean: di %9.2f r(mean)
        estadd local dvmean `mean', replace
estadd local blank " ", replace
***** Regression 4 : hours on southXblack
        reg hours south##black i.year, r
        eststo reg4_new
        estadd local yearFE "Yes", replace
        sum hours if e(sample), meanonly
        local mean: di %9.2f r(mean)
        estadd local dymean `mean', replace estadd local blank " ", replace
***** Ouput a table
        *** Panel A: educationXblack
        estout reg1_new reg2_new ///
                          using "$tables/regs_estout_panelA.tex", ///
                          style(tex) replace ///
                          keep(1.collgrad#1.black) /// Keeping the estimate of interest.
```

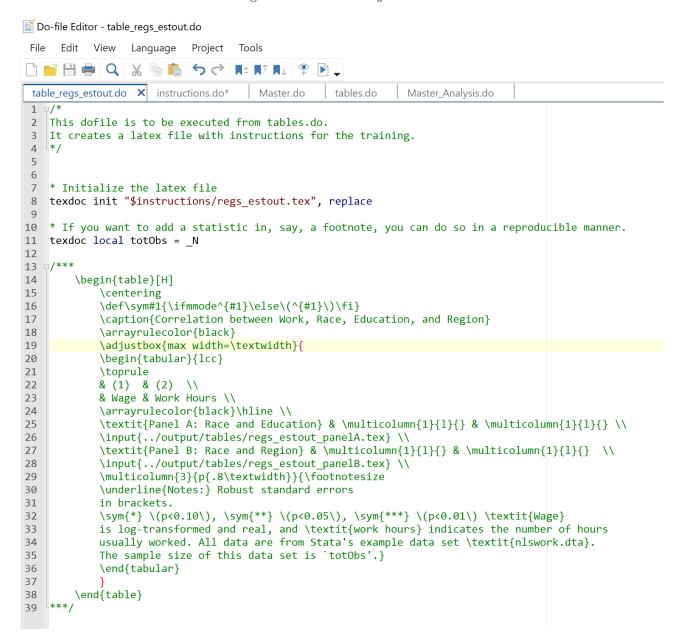
```
interaction(" $\times$ ") /// Specifying how the interaction is shown in the doc.
                   cells(b(star fmt(%9.3f)) se(par([]) fmt(%9.3f))) /// Setting how the point esitmate (b) and SE at label nonumbers prehead() eqlabels(" ", none) /// Setting column titles
                   mgroups(, none) mlabels(, none) collabels(, none) /// Setting column titles
                   stats(blank yearFE N dvmean, fmt(0) /// Adding the stats and notes on FE labels(" " "Year FE" "Observations" "Dep. var. mean")) /// Labeling the stats and notes
                    postfoot(\hline \noalign{\smallskip}) /// Writing out the lines at the bottom
*** Panel B: southXblack
estout reg3_new reg4_new ///
                   using "$tables/regs_estout_panelB.tex", ///
                   style(tex) replace ///
                   keep(1.south#1.black) ///
                   interaction(" $\times$ ") ///
                   \tt cells(b(star\ fmt(\%9.3f))\ se(par([\ ])\ fmt(\%9.3f)))\ ///
                   label nonumbers prehead() eqlabels(" ", none) ///
                   mgroups(, none) mlabels(, none) collabels(, none) ///
                   stats(blank yearFE N dvmean, fmt(0) ///
                              labels(" "Year FE" "Observations" ///
"Dep. var. mean")) ///
                    postfoot(\hline \noalign{\smallskip})
```

After this part, you have to call the do file that writes out a whole tex file that companies *Panel A* and *Panel B* in a special way using the command, *texdoc do* as the following:

texdoc do "\\$dofiles/analysis/table_regs_estout.do"

And this is what's inside of this do-file.

Figure 2: Inside table_regs_estout.do



This is the end of today's class.

Next time, we will cover how to use Git with Github.

Any questions and concerns?