

```

1  /*****
2  Title: STATA Tutorial 1
3  *** Metrics
4  *** Purpose: Stata setup, basic data manipulation, Mean comparison test, Basic OLS regressions ***
5  *****/
6
7  /* This is how you do a comment in Stata. Open with /* and close with */
8  You can also use just a star at the beginning of the line, then the whole line will be ignored.
9  The advantage of /* */ is that you can put it inside the line that contains the command*/
10      *forward slash
11
12  * E.g.: Comment
13  // E.g.: Comment
14
15  *****/
16  ****General Setup****
17  *****/
18
19  *notice the colors
20
21  clear /*This clears memory of all data*/
22
23  set mem 100m /* Setting memory size - depending on your dataset you may need more or less*/
24
25  set matsize 500 /* Setting number of RHS variables in a model */
26
27  /*set more on*/ /*This sets the 'more' at the bottom of the page on. I.e. if you have a model
28  with lots of output, it pauses the execution after it reaches pagesize limit until you press any
29  key for it to continue.*/
30
31  set more off /*Turn the above thing off if you want it to do stuff continuously. Good if you're
32  leaving the program to run for hours*/
33
34  cap log close /* close the log file if any already open*/
35
36  pwd /*shows us what directory Stata treats as working directory at the moment*/
37
38  /* note to tutors: get students to place the datasets NHIS2009_clean in the working
39  directory at this point. */
40
41  // set to directory where NHIS2009_clean.dta is stored
42  cd "D:/Dropbox/lectures/EC03211_2021Fall/STATA/Stata 1" /*cd - Change directory*/
43
44  * Sometimes, you want to keep a record of your STATA output. You can create a log file
45
46  log using tutorial1.log, text replace
47  /* log using - creates a new log file named tutorial1 in ?where */
48  /* log close - all STATA output will be saved */
49  /* I personally like clicking */
50
51  *****/
52  ****Load and manipulate data****
53  *****/
54
55  use NHIS2009_tutorial, clear /*Load data*/
56  /* I personally like clicking*/
57
58  preserve /* preserve the current state of your dataset, can be recalled with 'restore'*/
59
60  rename sex gender /* rename sex as gender */
61
62  drop marstat /* drop a var called marstat in this dataset */
63
64  keep if _n<=50 /* keep top 50 observations */
65
66  restore /*back to the state before 'preserve' command */

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64  *actively using help xx
65
66
67  *****
68  **A first look at the data**
69  *****
70  describe          /* description of data*/
71  ** d              I personally like clicking variables manager above output window
72
73  summarize          /* summary statistics */
74  **su
75  *see the difference in results
76
77  browse
78
79  browse in 20/30 /* open in a new window */
80  * click
81
82  list sex famsize in 20/30
83  /*open in the output window*/
84  /*list countable variables and display countable obs in a given range */
85
86  /*right click to change font size*/
87
88  label variable age2 "Age square" /*Example of labelling a variable*/
89  *see where the change is
90
91
92  *****
93  **Mean comparison test using ttest**
94  *****
95
96  * mean comparisons for husbands: use health index (hlth) as an example
97
98  keep if sex==1 /*keep only males */
99  * pay attention to ==, not =
100
101  * (9,395 observations deleted). be careful about the change in obs. When you are about to close
  down the dataset, don't save it.
102
103  sum hlth if hi==1 /*summarize health index for insured males. */
104
105  /*generate a new variable */
106  gen m0_hlth =r(mean) /*generate a variable = mean value of hlth in insured male group*/
107  gen sd0_hlth =r(sd) /*generate a variable = standard error of hlth in insured male group*/
108  * here only one =
109
110  sum hlth if hi==0 /*summarize health index for uninsured males*/
111  gen m1_hlth =r(mean) /*generate a variable = mean value of hlth in insured male group*/
112  gen sd1_hlth =r(sd) /*generate a variable = standard error of hlth in insured male group*/
113
114  ttest hlth, by(hi) /*two-sample t test using groups (divided by hinsurance) */
115
116  sum hlth [aw=perweight ] if hi==1 /*add basic annual weight: take the frequency a person entered
  into the panel surveys into account, perweight is usually given when data released*/
117
118  sum hlth [aw=perweight ] if hi==0
119
120
121  *****
122  **Basic OLS regressions**
123  *****
124  use NHIS2009_tutorial, clear /*reload the full sample data*/
125
126  * use -regress- to do balancing test
127  reg yedu hi if sex==1, robust /*OLS regression: use robust se, restrict to males only*/
128
129  outreg2 using Table1, excel replace /*generate an excel table which contains the regression

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results*/
130 /*outreg2 using table2.xls, excelname replace 苹果电脑的话
131 *可能要install */
132
133
134 * use -regress- to do balancing test with weights
135 reg yedu hi[ w=perweight ] if sex==1, ro /*add basic annual weight*/
136 outreg2 using Table1, excel
137
138 * add control variable
139 reg hlth hi sex inc age famsize [ w=perweight ], ro
140 outreg2 using Table1, excel
141 * using the same excel three times, append by order
142
143
144 * control for educational attainment
145 ta educ
146
147 /*
148 -----+-----
149      Educational attainment |      Freq.      Percent      Cum.
150 -----+-----
151      Never attended/kindergarten only |      51      0.27      0.27
152      Grade 1 |      25      0.13      0.40
153      Grade 2 |      39      0.21      0.61
154      Grade 3 |      57      0.30      0.92
155      Grade 4 |      68      0.36      1.28
156      Grade 5 |      79      0.42      1.70
157      Grade 6 |     398      2.12      3.82
158      Grade 7 |      94      0.50      4.32
159      Grade 8 |     208      1.11      5.42
160      Grade 9 |     400      2.13      7.55
161      Grade 10 |     289      1.54      9.09
162      Grade 11 |     355      1.89     10.98
163      12th grade, no diploma |     324      1.72     12.70
164      High school graduate |    4,196     22.33     35.03
165      GED or equivalent |     394      2.10     37.13
166      Some college, no degree |    3,115     16.58     53.71
167      AA degree: technical/vocational/occupat |    1,399      7.45     61.15
168      AA degree: academic program |      717      3.82     64.97
169      Bachelor's degree (BA, AB, BS, BBA) |    4,269     22.72     87.69
170      Master's degree (MA, MS, Meng, Med, MBA |    1,732      9.22     96.91
171      Professional degree (MD, DDS, DVM, JD) |      283      1.51     98.41
172      Doctoral degree (PhD, EdD) |      298      1.59    100.00
173 -----+-----
174      Total |    18,790    100.00
175 */
176
177 ta empstat
178 /*
179      Employment status in past 1 to 2 weeks |      Freq.      Percent      Cum.
180 -----+-----
181      Working for pay at job/business |    14,685     78.15     78.15
182      Working, w/out pay, at job/business |      106      0.56     78.72
183      With job, but not at work |      678      3.61     82.33
184      Unemployed |      647      3.44     85.77
185      Not in labor force |     2,674     14.23    100.00
186 -----+-----
187      Total |    18,790    100.00
188 */
189
190 *xi:reg and reg, here, same results. When equations include more dummies, xi:reg is recommended.
191 xi:reg hlth hi sex inc age famsize i.educ [ w=perweight ], ro
192 outreg2 using Table1, excel
193
194 *i.educ generates dummy variables
195 *list i.educ in 1/10
196
197 cap log close //results of all your commands will be saved in the log file named tutorial1 in
198 your working directory

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196

197 * change color scheme in do-file editor, wx - "Stata 中 dofile 编辑器的配置 — 来个漂亮的编辑器"

198

199