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estimates table — Compare estimation results

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Description

estimates table organizes estimation results from one or more models in a single formatted table.

Quick start

Display a table of coefficients for stored estimates m1 and m2 estimates table m1 m2

As above, but include standard errors estimates table m1 m2, se

As above, but display coefficients and standard errors to 2 decimal places estimates table m1 m2, b(%7.2f) se(%7.2f)

As above, but include p-values displayed to 3 decimal places estimates table m1 m2, b(%7.2f) se(%7.2f) p(%4.3f)

Table of coefficients for m1 and m2 with sample size and adjusted R^2 estimates table m1 m2, stats(N r2_a)

As above, but replace variable names with labels estimates table m1 m2, stats(N $r2_a$) variabel

Table of coefficients with stars to denote significance estimates table m1 m2, star

Display coefficients in exponentiated form estimates table m3 m4, eform

Display only a subset of variables and reorder variables in table estimates table m1 m2, keep(v2 v1 v3 _cons)

Menu

Statistics > Postestimation

Syntax

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\underline{\mathtt{est}}imates \underline{\mathtt{tab}}le [\mathit{namelist}] [, \mathit{options}]
```

namelist is the name given to previously stored estimation results, a list of names, _all, or *. A name may be ., meaning the current (active) estimates. _all and * mean the same thing.

options	Description
Main stats(scalarlist) star[(#1 #2 #3)]	report <i>scalarlist</i> in table use stars to denote significance
Options <u>keep(coeflist)</u> <u>drop(coeflist)</u> <u>eq</u> uations(matchlist)	report coefficients in order specified omit specified coefficients from table match equations of models as specified
Numerical formats $b[(\%fmt)]$ $se[(\%fmt)]$ $t[(\%fmt)]$ $p[(\%fmt)]$ $\underline{stf}mt(\%fmt)$	how to format coefficients, which are always reported report standard errors and use optional format report t or t and use optional format report t
General format varwidth(#) modelwidth(#)	use # characters to display variable names and statistics use # characters to display model names
eform <u>varl</u> abel <u>new</u> panel	display coefficients in exponentiated form display variable labels rather than variable names display statistics in separate table from coefficients
<pre>style(oneline) style(columns) style(noline)</pre>	put vertical line after variable names; the default put vertical line separating every column suppress all vertical lines
<u>cod</u> ed	display compact table
Reporting display_options	control row spacing, line width, and display of omitted variables and base and empty cells
<u>ti</u> tle(string)	title for table

title() does not appear in the dialog box.

Options

Main

stats(scalarlist) specifies a list of any of or all the names of scalars stored in e() to be displayed in the table. scalarlist may also contain the following:

aic Akaike's information criterion
bic Schwarz's Bayesian information criterion
rank of e(V) (# of free parameters in model)

The specified statistics do not have to be available for all estimation results being displayed.

For example, stats(N 11 chi2 aic) specifies that e(N), e(11), e(chi2), and AIC be included. In Stata, e(N) records the number of observations; e(11), the log likelihood; and e(chi2), the chi-squared test that all coefficients in the first equation of the model are equal to zero.

star and star(#1 #2 #3) specify that stars (asterisks) are to be used to mark significance. The second syntax specifies the significance for one, two, and three stars. If you specify simply star, that is equivalent to specifying star(.05 .01 .001), which means one star (*) if p < 0.05, two stars (**) if p < 0.01, and three stars (***) if p < 0.001.

The star and star() options may not be combined with the se, t, or p option.

Options

keep(coeffist) and drop(coeffist) are alternatives; they specify coefficients to be included or omitted from the table. The default is to display all coefficients.

If keep() is specified, it specifies not only the coefficients to be included but also the order in which they appear.

A *coeflist* is a list of coefficient names, each name of which may be simple (for example, price), an equation name followed by a colon (for example, mean:), or a full name (for example, mean:price). Names are separated from each other by blanks.

When full names are not specified, all coefficients that match the partial specification are included. For instance, drop(_cons) would omit _cons for all equations.

equations (matchlist) specifies how the equations of the models in namelist are to be matched. The default is to match equations by name. Matching by name usually works well when all results were fit by the same estimation command. When you are comparing results from different estimation commands, however, specifying equations () may be necessary.

The most common usage is equations (1), which indicates that all first equations are to be matched into one equation named #1.

matchlist has the syntax

term is

$$[eqname =] #:#...:# (syntax 1)$$

$$[eqname =] # (syntax 2)$$

In syntax 1, each # is a number or a period (.). If a number, it specifies the position of the equation in the corresponding model; 1:3:1 would indicate that equation 1 in the first model matches equation 3 in the second, which matches equation 1 in the third. A period indicates that there

is no corresponding equation in the model; 1:.:1 indicates that equation 1 in the first matches equation 1 in the third.

In syntax 2, you specify just one number, say, 1 or 2, and that is shorthand for 1:1...:1 or 2:2...:2, meaning that equation 1 matches across all models specified or that equation 2 matches across all models specified.

Now that you can specify a *term*, you can put that together into a *matchlist* by separating one term from the other by commas. In what follows, we will assume that three names were specified,

. estimates table alpha beta gamma, ...

equations (1) is equivalent to equations (1:1:1); we would be saying that the first equations match across the board.

equations (1:.:1) would specify that equation 1 matches in models alpha and gamma but that there is nothing corresponding in model beta.

equations (1,2) is equivalent to equations (1:1:1, 2:2:2). We would be saying that the first equations match across the board and so do the second equations.

equations (1, 2:::2) would specify that the first equations match across the board, that the second equations match for models alpha and gamma, and that there is nothing equivalent to equation 2 in model beta.

If equations() is specified, equations not matched by position are matched by name.

Numerical formats

- b(% fmt) specifies how the coefficients are to be displayed. You might specify b(%9.2f) to make decimal points line up. There is also a b option, which specifies that coefficients are to be displayed, but that is just included for consistency with the se, t, and p options. Coefficients are always displayed.
- se, t, and p specify that standard errors, t or z statistics, and p-values are to be displayed. The default is not to display them. se(%fmt), t(%fmt), and p(%fmt) specify that each is to be displayed and specifies the display format to be used to format them.

stfmt(%fmt) specifies the format for displaying the scalar statistics included by the stats() option.

General format

- varwidth(#) specifies the number of character positions used to display the names of the variables and statistics. The default is 12.
- modelwidth(#) specifies the number of character positions used to display the names of the models. The default is 12.
- eform displays coefficients in exponentiated form. For each coefficient, $\exp(\beta)$ rather than β is displayed, and standard errors are transformed appropriately. Display of the intercept, if any, is suppressed.
- varlabel specifies that variable labels be displayed instead of variable names.
- newpanel specifies that the statistics be displayed in a table separated by a blank line from the table with coefficients rather than in the style of another equation in the table of coefficients.
- style(stylespec) specifies the style of the coefficient table.
 - style(oneline) specifies that a vertical line be displayed after the variables but not between the models. This is the default.

style(columns) specifies that vertical lines be displayed after each column.

style(noline) specifies that no vertical lines be displayed.

coded specifies that a compact table be displayed. This format is especially useful for comparing variables that are included in a large collection of models.

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Reporting
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display_options: noomitted, vsquish, noemptycells, baselevels, allbaselevels, nofvlabel, fvwrap(#), and fvwrapon(style); see [R] estimation options.

The following option is available with estimates table but is not shown in the dialog box: title(*string*) specifies the title to appear above the table.

Remarks and examples

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estimates table lets you format estimation results and organize results from multiple models in a single table. You achieve this by combining estimates table with estimates store; see [R] estimates store. When combined with putdocx or putpdf, estimates table lets you create customized tables of results in .docx or .pdf format.

Example 1: Creating the default table

If you type estimates table without arguments, a table of the most recent estimation results will be shown:

- . use http://www.stata-press.com/data/r15/auto (1978 Automobile Data)
- . regress mpg weight (output omitted)
- . regress mpg weight displ (output omitted)
- . estimates table

Variable	active	
weight displacement _cons	00656711 .00528078 40.084522	

In the above output table, only the results from the second regress command are displayed because they are the current (active) estimates.

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By default, estimates table displays only coefficient estimates. You can request additional model statistics by specifying the stats() option. Estimation commands store e-class results. To see a list of available results from the last estimation command that can be specified in the stats() option, you can use the ereturn list command.

Example 2: Creating a table with multiple models

If we want to display more than one set of estimation results in a single table, we can use estimates store to store each set of estimation results in memory so that they can be accessed later by estimates table. This is one of the primary uses of estimates table—comparing estimation results:

- . regress mpg weight displ
 (output omitted)
- . estimates store base
- . regress mpg weight displ i.foreign
 (output omitted)
- . estimates store alt
- . qreg mpg weight displ i.foreign
 (output omitted)
- . estimates store greg
- . estimates table base alt greg, stats(r2)

Variable	base	alt	qreg
weight displacement	00656711 .00528078	00677449 .00192865	00595056 .00018552
foreign Foreign		-1.6006312	-2.1326005
_cons	40.084522	41.847949	39.213348
r2	.6529307	.66287957	

estimates table automatically lines up the point estimates of coefficients on covariates that are common across each model. The stats(r2) option specifies that the coefficient of determination (R^2) be placed under the models for which it is computed.

The foreign variable was included in the models alt and qreg as a factor variable. Because the values of foreign are labeled, the value labels are displayed by default. See [D] label for information about managing value labels.

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Example 3: Creating and exporting a formatted table

We can add estimates of the standard errors to the table and format them along with the original coefficient estimates by using the b() and se() options.

As shown in example 2, the labeled values of any factor variables are displayed by default. To see the labels corresponding to the variables that are included in the model rather than the names of the variables, we can specify the varlabel option.

. estimates table alt, b(%5.4f) se(%5.4f) varlabel

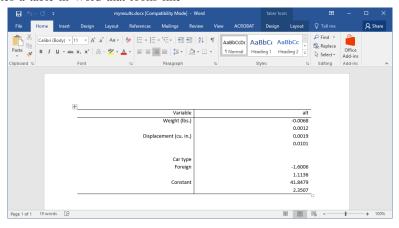
Variable	alt
Weight (lbs.) Displacement (cu. in.)	-0.0068 0.0012 0.0019 0.0101
Car type Foreign Constant	-1.6006 1.1136 41.8479 2.3507

legend: b/se

If we wanted this table to appear in a Word document, we could use the putdocx command with the etable output type to write it to a new document. To create the new document myresults.docx, we would type the following putdocx commands:

- . putdocx begin
- . putdocx table results = etable
- . putdocx save myresults.docx

This creates a table in Word that looks like



Stored results

```
estimates table stores the following in r():
Macros
                    names of results used
    r(names)
Matrices
    r(coef)
                    matrix M: n \times 2*m
                       M[i, 2j-1] = ith parameter estimate for model j;
                      M[i, 2j] = \text{variance of } M[i, 2j-1]; i=1,...,n; j=1,...,m
    r(stats)
                    matrix S: k \times m (if option stats() specified)
                      S[i, j] = ith statistic for model j; i=1,...,k; j=1,...,m
```

References

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Gallup, J. L. 2012. A new system for formatting estimation tables. Stata Journal 12: 3-28.
Weiss, M. 2010. Stata tip 90: Displaying partial results. Stata Journal 10: 500-502.
```

Also see

[R] estimates — Save and manipulate estimation results