



Using outreg2 to report regression output, descriptive statistics, frequencies and basic crosstabulations

(v1.6 *draft*)

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http://dss.princeton.edu/training/

Linear regression

The command outreg2 gives you the type of presentation you see in academic papers. It is important to notice that outreg2 is not a Stata command, it is a user-written procedure, and you need to install it by typing (only the first time)

ssc install outreg2

Follow this example (letters in italics you type)

use "http://dss.princeton.edu/training/Panel101.dta", clear
reg y x1, robust
outreg2 using myreg.doc, replace ctitle(Model 1)

. outreg2 using myreg.doc, replace ctitle(Model 1)



Windows users click here to open the file $\mathtt{myreg.doc}$ in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.

Mac users click here to go to the directory where myreg.doc is saved, open it with Word (you can replace this name with your own)

	(1)		
VARIABLES	Model 1		
x1	4.950e+08		
	(6.902e+08)		
Constant	1.524e+09**		
	(6.636e+08)		
Observations	70		
R-squared	0.006		
Robust standard errors in parenthese			

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

You can add other model (using variable x2) by using the option append (NOTE: make sure to close myreq.doc)

reg $y \times 1 \times 2$, robust outreg2 using myreg.doc, append ctitle(Model 2)

. outreg2 using myreg.doc, append ctitle(Model 2)
myreg.doc
dir : seeout

You also have the option to export to Excel, just use the extension *.xls.

For older versions of outreg2, you may need to specify the option word or excel (after comma)



	(1)	(2)
VARIABLES	Model 1	Model 2
x1	4.950e+08	5.513e+08
	(6.902e+08)	(6.869e+08)
x2		3.808e+07
		(2.478e+08)
Constant	1.524e+09**	1.483e+09**
	(6.636e+08)	(6.595e+08)
Observations	70	70
R-squared	0.006	0.006
ix-squared	0.000	0.000

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

Linear regression: showing variable labels instead of variable names

The command outreg2 gives you the type of presentation you see in academic papers. It is important to notice that outreg2 is not a Stata command, it is a user-written procedure, and you need to install it by typing (only the first time)

ssc install outreg2

Follow this example (letters in italics you type)



use "http://dss.princeton.edu/training/Panel101.dta", clear req $y \times 1$, robust outreg2 using myreq.doc, replace ctitle(Model 1) label

. outreg2 using myreg.doc, replace ctitle (Model 1)



Windows users click here to open the file myreg.doc in Word (you can replace this name with your own). Otherwise follow the Mac instructions.

Mac users click here to go to the directory where myreq.doc is saved, open it with Word (you can replace this name with your own)

VARIABLES	(1) y			
Predictor x1	4.950e+08			
Constant	(6.902e+08) 1.524e+09**			
	(6.636e+08)			
Observations	70			
R-squared	0.006			
Robust standard errors in parentheses				
*** p<0.01, ** p<0.05, * p<0.1				

You can add other model (using variable x2) by using the option append (NOTE: make sure to close myreq.doc)

req $y \times 1 \times 2$, robust outreg2 using myreg.doc, append ctitle(Model 2) label

. outreg2 using myreg.doc, append ctitle (Model 2) myreg.doc dir : seeout

	<i>3</i>	<i>3</i>
Predictor x1	4.950e+08	5.513e+08
	(6.902e+08)	(6.869e+08)
Predictor x2		3.808e+07
		(2.478e+08)
Constant	1.524e+09**	1.483e+09**
	(6.636e+08)	(6.595e+08)
Observations	70	70
R-squared	0.006	0.006
D 1		-4

(1)

VARIABLES

(2)

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

You also have the option to export to Excel, just use the extension *.xls.

For older versions of outreg2, you may need to specify the option word or excel (after comma)

NOTE: Other options for label: label(insert); label(proper); label(upper); label(lower)

Fixed effects regression

Letters in italics you type

use "http://dss.princeton.edu/training/Panel101.dta", clear xtreg y x1 x2 x3, fe robust outreg2 using myreg.doc, replace ctitle(Fixed Effects) addtext(Country FE, YES)

. outreg2 using myreg.doc, replace ctitle(Fixed Effects) addtext(Country FE, YES)

myreg.doc
dir : seeout

Windows users click here to open the file $\mathtt{myreg.doc}$ in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.

Mac users click here to go to the directory where myreg.doc is saved, open it with Word (you can replace this name with your own)

You also have the option to export to Excel, just use the extension *.xls.

For older versions of outreg2, you may need to specify the option word or excel (after comma)

ı	
ŀ	

(1) Fixed Effects
2.425 +00
2.425e+09
(1.458e+09)
1.823e+09*
(9.109e+08)
3.097e+08
(2.380e+08)
-2.060e+08
(1.095e+09)
70
7
0.101
YES

In fixed effects models you do not have to add the FE coefficients, you can just add a note indicating that the model includes fixed effects. This can be added from outreg2, see the option

*** p<0.01, ** p<0.05, * p<0.1

Robust standard errors in parentheses

addtex() above.

Fixed effects with time fixed effects

Letters in italics you type

use "http://dss.princeton.edu/training/Panel101.dta", clear xtreg y x1 x2 x3 i.year, fe robust outreg2 using myreg.doc, replace ctitle(Fixed Effects) keep(x1 x2 x3) addtext(Country FE, YES, Year FE, YES)

. outreg2 using myreg.doc, replace ctitle(Fixed Effects) addtext(Country FE, YES)

myreg.doc
dir : seeout

Windows users click here to open the file $\mathtt{myreg.doc}$ in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.

Mac users click here to go to the directory where myreg.doc is saved, open it with Word (you can replace this name with your own)

VARIABLES	(1) Fixed Effects
x1	1.632e+09
AI	(1.492e+09)
x2	1.263e+09
2	(1.275e+09) 5.396e+08***
x3	(1.343e+08)
Constant	-9.256e+08
	(1.068e+09)
Observations	70
Number of country	7
R-squared	0.268
Country FE	YES

You also have the option to export to Excel, just use the extension *.xls.

For older versions of outreg2, you may need to specify the option word or excel (after comma)

In fixed effects models you do not have to add the FE coefficients, you can just add a note indicating that the model includes fixed effects. This can be added from outreg2, see the option addtex() above.

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

Year FE

YES

Comparing different linear models

Letters in italics you type

```
use "http://dss.princeton.edu/training/Panel101.dta", clear

xtreg country year
reg y x1 x2 x3, robust
outreg2 using myreg.doc, replace ctitle(OLS)

xtreg y x1 x2 x3, fe robust
outreg2 using myreg.doc, append ctitle(Fixed Effects) addtext(Country FE, YES)

xtreg y x1 x2 x3 i.year, fe robust
outreg2 using myreg.doc, append ctitle(Fixed Effects) keep(x1 x2 x3) addtext(Country FE, YES, Year FE, YES)
```

. outreg2 using myreg.doc, append ctitle(Fixed Effects) keep(x1 x2 x3) addtext(Country FE, Y

> ES, Year FE, YES)

myreg.doc dir : seeout

Windows users click here to open the file myreg.docin Word (you can replace this name with your own). Otherwise follow the Mac instructions.

Mac users click here to go to the directory where myreg.doc is saved, open it with Word (you can replace this name with your own)



	(1)	(2)	(3)
VARIABLES	OLS	Fixed Effects	Fixed Effects
x1	5.591e+08	2.425e+09	1.632e+09
	(6.933e+08)	(1.458e+09)	(1.492e+09)
x 2	8.745e+07	1.823e+09*	1.263e+09
	(3.007e+08)	(9.109e+08)	(1.275e+09)
x3	9.262e+07	3.097e+08	5.396e+08***
	(2.096e+08)	(2.380e+08)	(1.343e+08)
Constant	1.401e+09*	-2.060e+08	-9.256e+08
	(7.556e+08)	(1.095e+09)	(1.068e+09)
Observations	70	70	70
R-squared	0.008	0.101	0.268
Number of country		7	7
Country FE		YES	YES
Year FE		= -	YES

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

Regression: publishing logit/probit output (outreg2)

You can use outreg2 for almost any regression output (linear or no linear). In the case of logit models with odds ratios, you need to add the option eform, see below

use "http://dss.princeton.edu/training/Panel101.dta", clear
logit y_bin x1
outreg2 using mymod.doc, replace ctitle(Logit coeff)

. outreg2 using mymod.doc, replace ctitle(Logit coeff) $\underline{mymod.doc}$

<u>dir</u> : <u>seeout</u>

logit y_bin x1, or
outreg2 using mymod.doc, append ctitle(Odds ratio) eform

. outreg2 using mymod.doc, append ctitle(Odds ratio) eform

mymod.doc
dir : seeout

Windows users click here to open the file <code>mymod.doc</code> in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.

Mac users click here to go to the directory where mymod.doc is saved, open it with Word (you can replace this name with your own)



		(1)	(2)
EQUATION	VARIABLES	Logit coeff	Odds ratio
y_bin	x1	0.493	1.637
		(0.645)	(1.055)
	Constant	1.082**	2.952**
		(0.482)	(1.422)
	Observations	70	70

For more details/options and examples type

help outreg2

Standard errors in parentheses *** p<0.01, ** p<0.05, * p<0.1

Regression: publishing regression output (outreg2)

For predicted probabilities and marginal effects, see the following document

http://dss.princeton.edu/training/Margins.pdf

Using outreg2 for summary statistics: all variables in dataset

sysuse auto, clear
outreg2 using x.doc, replace sum(log)

. outreg2 using x.doc, replace sum(log)

Variable	Obs	Mean	Std. Dev.	Min	Max
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

Following variable is string, not included:

make
x.doc
dir: seeout

Windows users click here to open the file $x \cdot doc$ in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.





		(1)	(2)	(3)	(4)	(5)
	VARIABLES	N	mean	sd	min	max
	price	74	6,165	2,949	3,291	15,906
	mpg	74	21.30	5.786	12	41
	rep78	69	3.406	0.990	1	5
	headroom	74	2.993	0.846	1.500	5
	trunk	74	13.76	4.277	5	23
	weight	74	3,019	777.2	1,760	4,840
	length	74	187.9	22.27	142	233
	turn	74	39.65	4.399	31	51
	displacement	74	197.3	91.84	79	425
	gear_ratio	74	3.015	0.456	2.190	3.890
	foreign	74	0.297	0.460	0	1

Using outreg2 for summary statistics: selected variables

sysuse auto, clear
outreg2 using x.doc, replace sum(log) keep(price mpg turn)

. outreg2 using x.doc, replace sum(log) keep(price mpg turn)

Variable	Obs	Mean	Std. Dev.	Min	Max
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

Following variable is string, not included:

make
x.doc
dir: seeout

Windows users click here to open the file x. doc in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.





VARIA	(1)	(2)	(3)	(4)	(5)
BLES	N	mean	sd	min	max
price	74	6,165	2,949	3,291	15,906
mpg	74	21.30	5.786	12	41
turn	74	39.65	4.399	31	51

Using outreg2 for summary statistics: selected variables in dataset and selected statistics

sysuse auto, clear
outreg2 using x.doc, replace sum(log) keep(price mpg turn) eqkeep(N mean)

. outreg2 using x.doc, replace sum(log) keep(price mpg turn) eqkeep(N mean)

Variable	Obs	Mean	Std. Dev.	Min	Max
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

Following variable is string, not included:

make x.doc dir : seeout Windows users click here to open the file x. doc in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.





VARIA	(1)	(2)
BLES	N	mean
price	74	6,165
mpg	74	21.30
turn	74	39.65

Using outreg2 for summary statistics: selected variables in dataset and detail statistics

*NOTE: The option "sum(detail)" will give all the summary statistics shown below for the selected variables but it will show in the output window results for all the variables in the dataset. This is similar to typing "summarize, detail"

sysuse auto, clear

set more off

outreg2 using x.doc, replace sum(detail) keep(price mpg turn)

Following variable is string, not included:

make x.doc ← dir : seeout

Windows users click here to open the file x. doc in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.



VARIABLES	(l)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(ll)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)
	N	mean	&d.	min	max	sum_w	<u>Vac</u>	skewness	kurtosis	sum	pl	p5	p10	p25	p50	p75	p90	p95	p99
price mpg turn	74	6,165 21.30 39.65	5.786	12	15,906 41 51	74 74 74	8.700e+06 33.47 19.35	1.653 0.949 0.124	4.819 3.975 2.229	456,229 1,576 2,934	3,291 12 31	3,748 14 33	3,895 14 34	4,195 18 36	5,007 20 40	6,342 25 43	11,385 29 45	13,466 34 46	15,906 41 51

Using outreg2 for summary statistics: selected variables in dataset and selected detail statistics

*NOTE: The option "sum(detail)" will give all the summary statistics shown below for the selected variables but it will show in the output window results for all the variables in the dataset. This is similar to typing "summarize, detail"

* The option "p50" gives the median

sysuse auto, clear set more off outreg2 using x.doc, replace sum(detail) keep(price mpg turn) eqkeep(N mean p50)

Following variable is string, not included:

make

x.doc ← dir : seeout

Windows users click here to open the file \times . doc in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.



VARIA	(1)	(2)	(3)
BLES	N	mean	p50
price	74	6,165	5,007
mpg	74	21.30	20
turn	74	39.65	40

Using outreg2 for summary statistics: by group, selected variables in dataset and detail statistics

*NOTE: You need to specify either keeping statistics (eqkeep) and droping variables (drop) or viceversa. You can't specify eqkeep() and keep() at the same time

sysuse auto, clear

set more off

bysort foreign: outreg2 using x.doc, replace sum(log) eqkeep(N mean) drop(make rep78 headroom trunk weight length displacement gear ratio)

Following variable is string, not included:

make

x.doc dir : seeout

Windows users click here to open the file x. doc in Word (you can replace this name with your own) . Otherwise follow the Mac instructions.



T	(1) foreign 0	(2)	(3) foreign 1	(4)
VARIA BLES	N	mean	N	mean
price	52	6,072	22	6,385
mpg	52	19.83	22	24.77
tum	52	41.44	22	35.41

Using outreg2 for frequencies

sysuse *auto*, clear outreg2 *foreign* using *x.doc*, replace cross

. outreg2 mileage foreign using x.doc, replace cross x.doc Windows users click here to open the file x.doc in Word (you dir: seeout can replace this name with your own). Otherwise follow the Mac instructions.

Mac users click here to go to the directory where $x \cdot doc$ is saved, open it with Word (you can replace this name with your own)

ı	

	(1)
foreign	Freq (Percent)
0	52
1	(70.27)
	(29.73)
Total	74

(1)

For more details on what are frequencies and how to interpret the table see: http://dss.princeton.edu/training/StataTutorial.pdf

Using outreg2 for crosstabs

*Taken from outreg2's help file. It can report only column percents.

sysuse auto, clear
egen mileage=cut(mpg), group(10)
outreg2 mileage foreign using x.doc, replace cross

. outreg2 mileage foreign using x.doc, replace cross
x.doc
Windows users click here to open the file x.doc in Word (you can replace this name with your own). Otherwise follow the Mac instructions.

Mac users click here to go to the directory where $x \cdot doc$ is saved, open it with Word (you can replace this name with your own)

NOTE: If you add the option side (after cross) it will put all values in columns.

For more details on what are crosstabs and how to interpret the table see: http://dss.princeton.edu/training/StataTutorial.pdf



1	(1)	(2)
	foreign 0	foreign 1
	Freq	Freq
mileage	(Percent)	(Percent)
0	2	
	(3.846)	
1	11	1
	(21.15)	(4.545)
2	2	2
	(3.846)	(9.091)
3	7	2
	(13.46)	(9.091)
4	8	
	(15.38)	
5	6	2
	(11.54)	(9.091)
6	5	3
	(9.615)	(13.64)
7	3	1
	(5.769)	(4.545)
8	5	6
	(9.615)	(27.27)
9	3	5
	(5.769)	(22.73)
Total	52	22
10141	32	44