



AgEcon SEARCH
RESEARCH IN AGRICULTURAL & APPLIED ECONOMICS

The World's Largest Open Access Agricultural & Applied Economics Digital Library

This document is discoverable and free to researchers across the globe due to the work of AgEcon Search.

Help ensure our sustainability.

Give to AgEcon Search

AgEcon Search

<http://ageconsearch.umn.edu>

aesearch@umn.edu

*Papers downloaded from **AgEcon Search** may be used for non-commercial purposes and personal study only. No other use, including posting to another Internet site, is permitted without permission from the copyright owner (not AgEcon Search), or as allowed under the provisions of Fair Use, U.S. Copyright Act, Title 17 U.S.C.*

THE STATA JOURNAL

Editor

H. Joseph Newton
Department of Statistics
Texas A & M University
College Station, Texas 77843
979-845-3142; FAX 979-845-3144
jnewton@stata-journal.com

Editor

Nicholas J. Cox
Geography Department
Durham University
South Road
Durham City DH1 3LE UK
n.j.cox@stata-journal.com

Associate Editors

Christopher Baum
Boston College
Rino Bellocco
Karolinska Institutet
David Clayton
Cambridge Inst. for Medical Research
Mario A. Cleves
Univ. of Arkansas for Medical Sciences
William D. Dupont
Vanderbilt University
Charles Franklin
University of Wisconsin, Madison
Joanne M. Garrett
University of North Carolina
Allan Gregory
Queen's University
James Hardin
University of South Carolina
Ben Jann
ETH Zurich, Switzerland
Stephen Jenkins
University of Essex
Ulrich Kohler
WZB, Berlin
Jens Lauritsen
Odense University Hospital

Stanley Lemeshow
Ohio State University
J. Scott Long
Indiana University
Thomas Lumley
University of Washington, Seattle
Roger Newson
King's College, London
Marcello Pagano
Harvard School of Public Health
Sophia Rabe-Hesketh
University of California, Berkeley
J. Patrick Royston
MRC Clinical Trials Unit, London
Philip Ryan
University of Adelaide
Mark E. Schaffer
Heriot-Watt University, Edinburgh
Jeroen Weesie
Utrecht University
Nicholas J. G. Winter
Cornell University
Jeffrey Wooldridge
Michigan State University

Stata Press Production Manager

Lisa Gilmore

Copyright Statement: The Stata Journal and the contents of the supporting files (programs, datasets, and help files) are copyright © by StataCorp LP. The contents of the supporting files (programs, datasets, and help files) may be copied or reproduced by any means whatsoever, in whole or in part, as long as any copy or reproduction includes attribution to both (1) the author and (2) the Stata Journal.

The articles appearing in the Stata Journal may be copied or reproduced as printed copies, in whole or in part, as long as any copy or reproduction includes attribution to both (1) the author and (2) the Stata Journal.

Written permission must be obtained from StataCorp if you wish to make electronic copies of the insertions. This precludes placing electronic copies of the Stata Journal, in whole or in part, on publicly accessible web sites, file servers, or other locations where the copy may be accessed by anyone other than the subscriber.

Users of any of the software, ideas, data, or other materials published in the Stata Journal or the supporting files understand that such use is made without warranty of any kind, by either the Stata Journal, the author, or StataCorp. In particular, there is no warranty of fitness of purpose or merchantability, nor for special, incidental, or consequential damages such as loss of profits. The purpose of the Stata Journal is to promote free communication among Stata users.

The *Stata Journal*, electronic version (ISSN 1536-8734) is a publication of Stata Press, and Stata is a registered trademark of StataCorp LP.

Making regression tables from stored estimates

Ben Jann
ETH Zurich, Switzerland

Abstract. Organizing and archiving statistical results and processing a subset of those results for publication are important and often underestimated issues in conducting statistical analyses. Because automation of these tasks is often poor, processing results produced by statistical packages is quite laborious and vulnerable to error. I will therefore present a new package called `estout` that facilitates and automates some of these tasks. This new command can be used to produce regression tables for use with spreadsheets, \LaTeX , HTML, or word processors. For example, the results for multiple models can be organized in spreadsheets and can thus be archived in an orderly manner. Alternatively, the results can be directly saved as a publication-ready table for inclusion in, for example, a \LaTeX document. `estout` is implemented as a wrapper for `estimates table` but has many additional features, such as support for `mfx`. However, despite its flexibility, `estout` is—I believe—still very straightforward and easy to use. Furthermore, `estout` can be customized via so-called defaults files. A tool to make available supplementary statistics called `estadd` is also provided.

Keywords: `st0085`, `estout`, `estoutdef`, `estadd`, `estimates`, regression table, latex, html

1 Introduction

Statistical packages are usually very good at fitting all kinds of regression models, but they are rather poor at keeping the results for those models organized or processing them for publication. This is a real problem because gathering the relevant figures by hand from the large amount of statistical output that is usually produced and arranging the results in clear and presentable tables can be very inefficient and error-prone processes. Furthermore, results must often be processed repeatedly, for example, when operationalizations are modified or mistakes are detected. In order to reduce transcription errors and avoid having to repeat the laborious tasks by hand, it makes sense to automate the processing of results as much as possible.

Fortunately, Stata provides the basis for such an automation. One of the great features in Stata is that, after an estimation command has been carried out, all the relevant results are not only displayed onscreen but are returned in places where they can be accessed by the user. This storage of results provides the user with the opportunity to further process the results in a more-or-less automated manner. Furthermore, Stata 8 saw the introduction of the `estimates` command (see [R] `estimates`), which facilitates the handling of the estimation results for multiple models. More specifically, results from up to 20 models can be stored at a time. Stata also provides a utility for compiling a table of the coefficients for all stored models called `estimates table`. Although the `estimates table` command is rather limited and cannot be used to translate the table

to spreadsheet formats or L^AT_EX code, it does a good job assembling a raw matrix of models and parameters that can be used as a starting point for creating a complex and well-formatted regression table.

In the remainder of this paper, I will present the new `estout` package, a program that makes use of the possibilities provided by Stata and produces regression tables in what I believe is a very flexible and functional way. Note that there also are other user programs available to produce tables from regression results. John Luke Gallup's `outreg` is probably the most widely used package of this kind (Gallup 1998, 1999, 2000, 2001). Among the other packages are `outtex` by Antoine Terracol, `est2tex` by Marc Muendler, and `mktab` by Nicholas Winter. Also see Newson (2003) for a very appealing approach. However, `estout` represents a good compromise between functionality and usability.

2 Description and basic examples

`estout` assembles a table of coefficients, “significance stars”, summary statistics, standard errors, t or z statistics, p -values, confidence intervals, and other statistics calculated for up to twenty models previously fitted and stored by `estimates store`. It then writes the table to the Stata log or to a specified text file.

The full syntax of `estout` is rather complex and is therefore to be found in the appendix in section 4.1 (also see `estout`'s online help). However, consider the following basic syntax, which includes only the most important options:

```
estout [ namelist ] [ using filename ] [ , cells(array) stats(scalarlist)
      style(style) more_options ]
```

where *namelist* is a list of the names of stored estimates (the *namelist* can be entered as `*` to refer to all stored estimates). The `cells()` and `stats()` options determine the primary contents of the table. The `style()` option determines the basic formatting of the table.

Basic usage

The procedure for using `estout` is to first store several models using the `estimates store` command and then apply `estout` to save or display a table of the estimates. By default, `estout` produces a plain, tab-separated table of the coefficients of the models indicated by the command:

```
. sysuse auto
(1978 Automobile Data)
. replace price = price/1000
price was int now float
(74 real changes made)
```

```

. replace weight = weight/1000
weight was int now float
(74 real changes made)
. regress price weight mpg
(output omitted)
. estimates store m1, title(Model 1)
. generate forXmpg = foreign * mpg
. regress price weight mpg forXmpg foreign
(output omitted)
. estimates store m2, title(Model 2)
. estout * using example.txt

```

	m1	m2
	b	b
weight	1.746559	4.613589
mpg	-.0495122	.2631875
forXmpg		-.3072165
foreign	11.24033	
_cons	1.946068	-14.44958

The table produced by the `estout` command looks messy in the Stata Results window or the Stata log because the columns are tab-separated (note that tab characters are not preserved in the Results window or the log). However, the stored `example.txt` would look better if it were opened, for example, in a spreadsheet program.

Choosing a style

To align the columns in Stata's Results window, fixed widths can be specified for the columns and tab characters can be removed. This is most easily done via the `style()` option, which provides a style called `fixed`:

```

. estout *, style(fixed)

```

	m1	m2
	b	b
weight	1.746559	4.613589
mpg	-.0495122	.2631875
forXmpg		-.3072165
foreign	11.24033	
_cons	1.946068	-14.44958

Other predefined styles are `tab` (the default), `tex`, and `html`, but it is also possible to define one's own styles (see appendix 4.3). The `tex` style, for example, modifies the output table for use with L^AT_EX's tabular environment:

```

. estout *, style(tex) varlabels(_cons \_cons)

```

	&	m1&	m2\\
	&	b&	b\\
weight	&	1.746559&	4.613589\\
mpg	&	-.0495122&	.2631875\\
forXmpg	&	&	-.3072165\\
foreign	&	&	11.24033\\
_cons	&	1.946068&	-14.44958\\

Note that `_cons` has been replaced by its \LaTeX equivalent in the example above using the `varlabels()` option (since the underscore character produces an error in \LaTeX unless it is preceded by a backslash). For more information on the `varlabels()` option, consult `estout`'s online help.

The cells option

Use the `cells()` option to specify the parameter statistics to be tabulated and how they are to be arranged. The parameter statistics available are `b` (coefficients, the default), `se` (standard errors), `t` (t/z statistics), `p` (p -values), `ci` (confidence intervals; to display the lower and upper bounds in separate cells, use `ci_l` and `ci_u`), as well as any additional parameter statistics included in the `e()`-returns for the models (also see section 3.7). For example, `cells(b se)` reports raw coefficients and standard errors:

```
. estout *, cells(b se) style(fixed)

           m1           m2
           b/se         b/se
weight    1.746559     4.613589
           .6413538     .7254961
mpg       -.0495122     .2631875
           .086156      .1107961
forXmpg   -.3072165     .1085307
foreign   11.24033     2.751681
_cons     1.946068     -14.44958
           3.59705      4.42572
```

Multiple statistics are placed in separate rows beneath one another by default, as in the example above. However, elements that are listed in quotes are placed beside one another. For example, specifying `cells("b se t p")` produces the following table:

```
. estout m2, cells("b se t p") style(fixed)

           m2
           b           se           t           p
weight    4.613589     .7254961     6.359219     1.89e-08
mpg       .2631875     .1107961     2.375421     .0203122
forXmpg   -.3072165     .1085307     -2.830687     .0060799
foreign   11.24033     2.751681     4.084896     .0001171
_cons     -14.44958     4.42572     -3.26491     .0017061
```

The two approaches can be combined. For example, `cells("b p" se)` would produce a table with raw coefficients and standard errors beneath one another in the first column and p -values in the top row of the second column for each model.

Note that for each statistic named in the `cells()` option, a set of suboptions may be specified in parentheses. For example, in social sciences, it is common to report standard errors or t statistics in parentheses beneath the coefficients and to indicate the significance of individual coefficients with stars. Furthermore, the results are rounded. Such a table can be created using the following procedure:

```
. estout *, cells(b(star fmt(%9.3f)) t(par fmt(%9.2f))) style(fixed)
```

	m1	m2
	b/t	b/t
weight	1.747**	4.614***
	(2.72)	(6.36)
mpg	-0.050	0.263*
	(-0.57)	(2.38)
forXmpg		-0.307**
		(-2.83)
foreign		11.240***
		(4.08)
_cons	1.946	-14.450**
	(0.54)	(-3.26)

The `estout` default is to display * for $p < .05$, ** for $p < .01$, and *** for $p < .001$. However, note that the significance thresholds and symbols are fully customizable (see the `starlevels` option in appendix 4.1).

The stats option

Finally, use the `stats()` option to specify scalar statistics to be displayed in the last rows of each model's table. The available scalar statistics are `aic` (Akaike's information criterion), `bic` (Schwarz's information criterion), `rank` (the rank of $\mathbf{e}(V)$, i.e., the number of free parameters in the model), `p` (the p -value of the model), as well as any scalar contained in the `e()`-returns for the models (also see section 3.7). For example, specify `stats(r2 bic N)` to add the R -squared, BIC, and the number of cases to the bottom of the table:

```
. estout *, stats(r2 bic N) style(fixed)
```

	m1	m2
	b	b
weight	1.746559	4.613589
mpg	-.0495122	.2631875
forXmpg		-.3072165
foreign		11.24033
_cons	1.946068	-14.44958
r2	.2933891	.5516277
bic	356.2918	331.2406
N	74	74

3 Advanced applications

The `estout` package has many features, and it is beyond the scope of this text to provide examples for all of these options. The following presentation is therefore restricted to a few selected examples illustrating the spectrum of `estout`'s capabilities and introducing some of its less-obvious applications.

3.1 Using labels

The `labels` option will cause `estout` to use variable labels and model labels, if they are available. Furthermore, there are options for specifying custom labels for the different table elements, displaying a legend explaining the significance symbols and thresholds, and inserting lines of text at various places in the table. The following example is intended to provide a first impression of these possibilities:

```
. label variable foreign "Foreign car type"
. label variable forXmpg "Foreign*Mileage"
. estout m1 m2, cells("b(star label(Coef.)) se(label(Std. err.))")
> stats(r2 N, labels(R-squared "N. of cases")) label legend
> varlabels(_cons Constant) posthead("") prefoot("") postfoot("")
> varwidth(16) style(fixed)
```

	Model 1		Model 2	
	Coef.	Std. err.	Coef.	Std. err.
Weight (lbs.)	1.746559**	.6413538	4.613589***	.7254961
Mileage (mpg)	-.0495122	.086156	.2631875*	.1107961
Foreign*Mileage			-.3072165**	.1085307
Foreign car type			11.24033***	2.751681
Constant	1.946068	3.59705	-14.44958**	4.42572
R-squared	.2933891		.5516277	
N. of cases	74		74	

* p<0.05, ** p<0.01, *** p<0.001

3.2 L^AT_EX tables

The highest degree of automation can probably be attained by using `estout` in combination with L^AT_EX.

Table 1: The auto data

	Model 1		Model 2	
	Coef.	<i>p</i> -value	Coef.	<i>p</i> -value
Weight (lbs.)	1.747	.008	4.614	.000
Mileage (mpg)	-.050	.567	.263	.020
Foreign*Mileage			-.307	.006
Foreign car type			11.240	.000
Constant	1.946	.590	-14.450	.002
Adj. R^2	.273		.526	
No. of cases	74		74	

Source: auto.dta

Table 1 was produced by inserting the line

```
\input{auto.tex}
```

in the L^AT_EX document for this article after having run the following command:


```
. estout m1 m2 using auto.tex,
> cells("b(label(Coef.) fmt(%9.3f)) p(label(\p\$$-value))")
> stats(r2_a N, fmt(%9.3f %9.0f) labels("Adj. \R^2\$" "No. of cases"))
> label msign(-- nolz varwidth(16) modelwidth(13) style(tex)
> title(The auto data\label{auto}) varlabels(_cons Constant)
> mlabels(, span prefix(\multicolumn{@span}{c}{}) suffix())
> prehead("\begin{table}\caption{@title}" "\begin{center}"
> "\begin{tabular}{l*{M}{rr}}" "\hline") posthead(\hline)
> prefoot(\hline) postfoot("\hline" "\small\textit{Source:} auto.dta"
> "\end{tabular}" "\end{center}" "\end{table}")

\begin{table}\caption{The auto data\label{auto}}
\begin{center}
\begin{tabular}{l*{2}{rr}}
\hline
& & \multicolumn{2}{c}{Model 1}& \multicolumn{2}{c}{Model 2}\\
& & Coef.& \p\$$-value& Coef.& \p\$$-value\\
\hline
Weight (lbs.) & & 1.747& .008& 4.614& .000\\
Mileage (mpg) & & --.050& .567& .263& .020\\
Foreign*Mileage & & & & --.307& .006\\
Foreign car type& & & & 11.240& .000\\
Constant & & 1.946& .590& --14.450& .002\\
\hline
Adj. \R^2$ & & .273& & .526& \\
No. of cases & & 74& & 74& \\
\hline
\small\textit{Source:} auto.dta
\end{tabular}
\end{center}
\end{table}
```

Note that most of the options in the above command could also have been provided via defaults files (see appendix 4.3). Working with defaults files can be very efficient if you want to produce a large number of similar tables.

3.3 Selective information

`estout` has a `keep()` and a `drop()` option to select the parameters (or equations) to be tabulated (an example can be found in section 3.6), as does `estimates table` (see [R] `estimates`). However, a useful additional feature of `estout` is that the information displayed can be varied by regressors. Sometimes certain statistics are of interest only for some parameters and not for others. Those statistics can therefore be suppressed for individual parameters, using the `keep()` or the `drop()` suboption within the `cells()` option to save space:

```
. estout *, cells(b(star) t(par keep(mpg))) style(fixed)

          m1          m2
          b/t          b/t
weight    1.746559**   4.613589***
mpg       -.0495122   .2631875*
          (-.5746806) (2.375421)
forXmpg   -.3072165**
foreign   11.24033***
_cons     1.946068    -14.44958***
```

Furthermore, the parameter statistics reported for the various models can be specified using the `pattern()` suboption within the `cells()` option (for example, it is possible to print the t statistics for, say, the second model only; an example can be found in section 3.6).

3.4 Summary statistics only

`estout` can also be used to produce a table displaying only summary statistics:

```
. estout *, cells(none) stats(r2_a bic N, star) style(fixed)
               m1                m2
r2_a          .2734846***        .5256351***
bic           356.2918          331.2406
N              74                74
```

Note that in the example the models' overall significance is denoted by stars attached to values of the adjusted R -squared (both models are significant at the 0.001 level).

3.5 Multiple-equation models

The default in `estout` is to arrange the different equations of multiple-equation models in vertical order. However, for models like `mlogit` or `sureg`, it is sometimes convenient to arrange the equations horizontally, which can be achieved through the use of the `unstack` option:

```
. sureg (price foreign weight length) (mpg displ = foreign weight)
      (output omitted)
. estimates store m4
. estout m4, cells(b t(par)) unstack stats(r2 chi2 p) style(fixed)
               m4
               price      mpg displacement
               b/t        b/t          b/t
foreign       3.57526    -1.650029    -25.6127
              (5.749891) (-1.565555) (-2.047999)
weight        5.691462    -6.587886    96.75485
              (6.182983) (-10.55641) (13.06594)
length        -.0882711
              (-2.809689)
_cons         4.506212     41.6797     -87.23547
              (1.255897) (19.64914) (-3.46585)
r2             .548808     .6627029   .8115213
chi2           89.73586    145.3912    318.6174
p              2.50e-19     2.68e-32     6.50e-70
```

In the case of the multiple-equation models `reg3`, `sureg`, and `mvreg`, summary statistics for all the model's equations will be printed in separate columns in the same row. For all other models, the summary statistics will be placed in the first column.

3.6 Marginal effects

`estout` supports Stata's `mfX` command for calculating marginal effects or elasticities (see [R] `mfX`). In order to report the `mfX` results in `estout`, use the `margin` option. However, you must have saved the model *after* applying `mfX`, as illustrated by the following example. Note that the last column of the table in the example below displays the points around which the marginal effects were estimated (`mfX` returns these values in `e(XmfX_X)`).

```
. generate record = 0
. replace record = 1 if rep > 3
(34 real changes made)
. logit foreign mpg record
(output omitted)
. estimates store raw
. mfX
(output omitted)
. estimates store mfX
. estout raw mfX, cells("b XmfX_X(pattern(0 1))" se(par)) margin legend
> style(fixed)
```

	raw b/se	mfX b/se	XmfX_X
mpg	.1079219 (.0565077)	.0184528 (.0101674)	21.2973
record (d)	2.435068 (.7128444)	.4271707 (.1043178)	.4594595
_cons	-4.689347 (1.326547)		

(d) marginals for discrete change of dummy variable from 0 to 1

With single-equation models, the incorporation of results from `mfX` in the table is straightforward. However, matters become more complicated for multiple-equation models. Marginal effects have nothing to do with the equations per se, so it is not clear where to report the `mfX` results if some variables appear in several different equations. The default in `estout` is to print the `mfX` coefficients in each row that relate to the variable in question. This default can be changed with the `meqs()` option, which specifies that the `mfX` results be printed only in select equations. For example, proceed as follows to report the marginal effects for the probability of only the main outcome in `heckprob`:

```
. set seed 6630
. generate u = uniform() > 0.5
. heckprob u headroom, select(foreign = turn headroom) nolog
(output omitted)
. estimates store raw
. mfX
(output omitted)
. estimates store mfX
```

```

. estout raw mfx, cells(b se(par)) margin meqs(u) keep(u: foreign:)
> style(fixed)

```

	raw b/se	mfx b/se
u		
headroom	-1.003445 (.6077779)	-.2843565 (.2326952)
_cons	2.176479 (1.923797)	
foreign		
turn	-.2954961 (.0675027)	
headroom	-.1261772 (.2919013)	
_cons	11.05306 (2.479492)	

Taking the additional step of inserting the marginal effects for the selection probability in the example above is rather involved because the marginal effects for the two functions must be saved in different models. The solution is to print only the main equation in a first `estout` call and then append the rest of the table in a second call:

```

. mfx, predict(psel)
  (output omitted)
. estimates store mfx2
. tempfile foo
. estout raw mfx using "foo", cells(b se(par)) margin keep(u:)
> style(fixed) notype
. estout raw mfx2 using "foo", cells(b se(par)) margin
> keep(foreign:) mlabels(, none) collabels(, none)
> style(fixed) notype append
. type "foo"

```

	raw b/se	mfx b/se
u		
headroom	-1.003445 (.6077779)	-.2843565 (.2326952)
_cons	2.176479 (1.923797)	
foreign		
turn	-.2954961 (.0675027)	-.068597 (.0158482)
headroom	-.1261772 (.2919013)	-.029291 (.0665186)
_cons	11.05306 (2.479492)	

3.7 Adding supplementary statistics

Results that are included in the `e()`-returns for the models can be tabulated by `estout`. Thus one approach for, for example, reporting certain transformations of the coefficients is to add a matrix of the transformed results to the `e()`-returns and then tabulate the results using `estout`. The `estadd` command is designed to support this approach. It

may be used, for example, to add standardized coefficients or the means and standard deviations of the regressors to the `e()`-returns for the stored models. However, `estadd`'s basic capabilities can be extended by writing subroutines to allow for additional statistics.

The basic syntax of `estadd` is

```
estadd [ namelist ], stats(statslist)
```

where *namelist* is again a list of stored estimates (if *namelist* is empty, `estadd` will be applied to the current estimates). Use `stats()` to specify the statistics to be added to the `e()`-returns of the indicated models. For more details, see `estadd`'s online help.

Table of descriptives

`estadd` is equipped with a few predefined statistics, such as `beta` (standardized coefficients), `mean` (means of regressors), and `sd` (standard deviations of regressors)¹. The latter can be used, for example, to produce a table of descriptives for the variables in the models in our examples:

```
. quietly generate x = uniform()
. quietly regress x price weight mpg foreign
. estadd, stats(mean sd(nobinary))
. estimates store m3
. estout m3, cells("mean sd") stats(N) mlabels(,none) drop(_cons) style(fixed)
```

	mean	sd
price	6.165257	2.949496
weight	3.019459	.7771936
mpg	21.2973	5.785503
foreign	.2972973	
N	74	

Adding user-defined statistics

Writing new `estadd` subroutines to add user-defined statistics is not overly complicated, as we will illustrate below. In general, a new subroutine should be called `estadd_mystat`. *mystat* will be available to the `stats()` option of the `estadd` command after the program code has been executed or the subroutine file has been saved as `estadd_mystat.ado` in either the current directory or somewhere else in the ado path ([P] `sysdir`). The subroutine will be called once for each model with the model's estimates restored. The `e()`-returns for the model in question may be therefore used to calculate new statistics.

Within a subroutine, use the `ereturn` command ([P] `ereturn`) to append new statistics to the existing `e()`-returns. New summary statistics should be returned as scalars using the `ereturn scalar` command, whereas new parameter statistics (e.g., transformations of the regression coefficients) should be returned as matrices (row vectors, to

¹More functions are provided by the `estadd_plus` package (available from the SSC archive).

be precise) using the `ereturn matrix` command. Note that the columns of the added matrices should be named according to the row names of the coefficients matrix `e(b)` in order to ensure `estout`'s ability to tabulate the new parameter statistics. Use the examples below or the `estadd_beta`, `estadd_mean`, and `estadd_sd` subroutines, which are supplied with the `estadd` package, as a starting point for programming new routines.

To report the Cox and Snell pseudo- R -squared, for example, define the `estadd`-subroutine

```
program estadd_coxsnell, eclass
    ereturn scalar coxsnell = 1 - exp(e(l1_0)-e(l1))^(2/e(N))
end
```

and then type²

```
. logit foreign price weight
  (output omitted)
. estimates store m5
. logit foreign price weight mpg
  (output omitted)
. estimates store m6
. estadd m5 m6, stats(coxsnell)
. estout m5 m6, stats(coxsnell) style(fixed)
```

	m5	m6
	b	b
price	.9295969	.9263907
weight	-5.878539	-6.849737
mpg		-.1210918
_cons	9.000472	14.42237
coxsnell	.518701	.5291797

New parameter statistics can be added in a similar manner. For example, the following lines of code comprise a subroutine to insert the standardized factor change coefficients, or $\exp(\beta_j S_j)$, where S_j is the standard deviation of regressor j , which are sometimes reported for logistic regression (see Long 1997):

²Also see the `eret2` package (available from the SSC Archive). The `eret2` command allows you to add statistics to the `e()`-returns of a model without having to program subroutines. However, `eret2` can be applied only to the currently active estimates.

```

program estadd_ebsd, eclass
    if "`e(cmd)'" != "logit" | "`e(wexp)'" != "" exit
    tempname results
    matrix `results' = e(b)
    local vars: colnames `results'
    local j 0
    foreach var of local vars {
        local ++j
        capture confirm variable `var'
        if _rc matrix `results'[1,`j'] = .z
        else {
            quietly summarize `var' if e(sample)
            matrix `results'[1,`j'] = exp( `results'[1,`j'] * r(sd) )
        }
    }
    ereturn matrix ebsd = `results'
end

```

If the program is saved in the ado path as `estadd_ebsd.ado`, it can, for example, be called as follows:

```

. estadd m5, stats(ebsd sd)
. estout m5, eform drop(_cons)
> cells("b(label(e^b)) ebsd(label(e^(b*sdx))) sd(label(sdx))") style(fixed)

```

	m5		
	e ^b	e ^(b*sdx)	sd
price	2.533488	15.51554	2.949496
weight	.0027989	.0103708	.7771936

4 Appendix

4.1 Full syntax of `estout`

```

estout [namelist] [using filename] [, parameter_statistics_options
      summary_statistics_option significance_stars_options layout_options
      labeling_options output_options defaults_option ]

```

where *namelist* is either `_all` or `*` or *name* [*name ...*], and *name* is the name of stored estimates. The results estimated last may be indicated by a period (`.`), even if they have not yet been stored. For a detailed discussion of `estout`'s options, see the online help. A brief list of the options is provided below.

The *parameter_statistics_options* are

<code><u>c</u>ells(<i>array</i> none)</code>	specify the contents of the table cells (coefficients, standard errors, etc.)
<code><u>d</u>rop(<i>droplist</i>)</code>	drop individual parameters or equations
<code><u>k</u>eep(<i>keeplist</i>)</code>	keep individual parameters or equations

<code>equations(eqmatchlist)</code>	match the models' equations
<code>eform[(pattern)] noeform</code>	display the results in exponentiated form
<code>margin[(u c p)] nomargin</code>	report marginal effects or elasticities
<code>discrete(string) nodiscrete</code>	identify dummy variables when reporting marginal effects
<code>meqs(eq_list)</code>	select equations for marginal effects
<code>level(#)</code>	set the level for confidence intervals

where *array* is

```
row [row ...]
```

row is

```
[[ ' ] element [element ...] [ ' ]
```

element is

```
el[(el_subopts)]
```

el is one of the following statistics

<code>b</code>	raw coefficients
<code>se</code>	standard errors
<code>t</code>	<i>t</i> statistics
<code>p</code>	<i>p</i> -values
<code>ci</code>	confidence intervals
<code>ci_l</code>	lower bounds of confidence intervals
<code>ci_u</code>	upper bounds of confidence intervals
<code>myel</code>	additional statistics included in <code>e()</code>

and the *el_subopts* are

<code>[no]star</code>	attach "significance stars"
<code>fmt(%fmt [%fmt ...])</code>	set the display formats
<code>label(string)</code>	define a label for <i>el</i>
<code>par[(leftstring rightstring)]</code>	
<code> nopar</code>	place <i>el</i> in parentheses
<code>drop(droplist)</code>	drop certain individual statistics
<code>keep(keeplist)</code>	keep certain individual statistics
<code>pattern(pattern)</code>	report <i>el</i> for selected models only
<code>[no]abs</code>	use absolute <i>t</i> statistics

The *summary_statistics_option* is

`stats(scalarlist [, stats_subopts])` specify scalar statistics to be displayed at the bottom of the table

where the *stats_subopts* are

`fmt(%fmt [%fmt ...])` set the display formats
`labels(stringlist [, label_subopts])` label the scalar statistics
`star(scalarlist) | nostar` denote overall model significance

The *significance_stars_options* are

`starlevels(levelslst)` define thresholds and symbols for “significance stars”
`[no]stardetach` display the stars in their own column

where *levelslst* is

`symbol # [symbol # ...]`

with $\# \in (0, 1]$ and listed in descending order.

The *layout_options* are

`varwidth(#)` set the width of the table’s left stub
`modelwidth(#)` set the width of the results columns
`[no]abbrev` abbreviate long names and labels
`[no]unstack` place individual equations from multiple-equation models in separate columns
`begin(string)` specify the beginning of the table rows
`delimiter(string)` specify the column delimiter
`end(string)` specify the ending of the table rows
`dmarker(string)` determine the decimal marker
`msign(string)` determine the minus sign
`[no]lz` print the leading zero of fixed format numbers in $(-1, 1)$
`substitute(subst_list)` apply end-of-pipe substitutions

where *subst_list* is

`from to [from to ...]`

The *labeling_options* are

<code><u>t</u>itle(<i>string</i>)</code>	specify a title for the table
<code>[<u>n</u>o] <u>l</u>egend</code>	add a legend explaining the significance symbols
<code><u>p</u>rehead(<i>stringlist</i>)</code>	add text lines before the table heading
<code><u>p</u>osthead(<i>stringlist</i>)</code>	add text lines after the table heading
<code><u>p</u>refoot(<i>stringlist</i>)</code>	add text lines before the table footer
<code><u>p</u>ostfoot(<i>stringlist</i>)</code>	add text lines after the table footer
<code>[<u>n</u>o] <u>l</u>abel</code>	use variable labels
<code><u>v</u>arlabels(<i>matchlist</i> [, <i>varl_subopts</i>])</code>	relabel the parameters
<code><u>m</u>labels(<i>stringlist</i> [, <i>mlabels_subopts</i>])</code>	label the models
<code><u>c</u>ollabels(<i>stringlist</i> [, <i>label_subopts</i>])</code>	label the columns within models
<code><u>e</u>qlabels(<i>stringlist</i> [, <i>label_subopts</i>])</code>	label the equations
<code><u>m</u>groups(<i>stringlist</i> [, <i>mgroups_subopts</i>])</code>	define and label groups of models

where the *varl_subopts* are

<code><u>b</u>list(<i>matchlist</i>)</code>	assign specific prefixes to certain rows
<code><u>e</u>list(<i>matchlist</i>)</code>	assign specific suffixes to certain rows
<code><i>label_subopts</i></code>	

the *mlabels_subopts* are

<code>[<u>n</u>o] <u>n</u>umbers</code>	number the models
<code>[<u>n</u>o] <u>d</u>epvars</code>	use dependent variables as models' labels
<code><i>label_subopts</i></code>	

the *mgroups_subopts* are

<code><u>p</u>attern(<i>pattern</i>)</code>	establish the grouping of the models
<code><i>label_subopts</i></code>	

and the *label_subopts* are

<code>[<u>n</u>o] <u>n</u>one</code>	suppress the labels
<code><u>p</u>refix(<i>string</i>)</code>	add a common prefix
<code><u>s</u>uffix(<i>string</i>)</code>	add a common suffix
<code><u>b</u>egin(<i>string</i>)</code>	add an overall prefix

<code>end(string)</code>	add an overall suffix
<code>[no]last</code>	print the last occurrence of <code>end</code>
<code>[no]span</code>	span columns if appropriate
<code>erepeat(string)</code>	add a “span” suffix
<code>lhs(string)</code>	insert <i>string</i> into the left stub of the table

The *output_options* are

<code>[no]replace</code>	overwrite an existing file
<code>[no]append</code>	append the output to an existing file
<code>[no]type</code>	print the table in the Results window
<code>[no]showtabs</code>	display tabs as <T>s

The *defaults_option* is

<code>style(style)</code>	specify a style for the output table
---------------------------	--------------------------------------

where *style* is one of the following

<code>tab</code>	tab delimited table (the default)
<code>fixed</code>	fixed format table
<code>tex</code>	table for use with L ^A T _E X
<code>html</code>	table for use with HTML
<code>mystyle</code>	user-defined addition

4.2 Using @-variables

`estout` features several variables that can be used within string specifications. The following list provides an overview of these variables (also see the example in section 3.2):

<code>@span</code>	Returns the value of a count variable for the total number of physical columns of the table if used in the labels in the <code>blis</code> <code>t()</code> and <code>el</code> <code>is</code> <code>t()</code> suboptions of <code>var</code> <code>labels()</code> or in the text specified in <code>pre</code> <code>head()</code> , <code>post</code> <code>head()</code> , <code>pre</code> <code>foot()</code> , or <code>post</code> <code>foot()</code> .
<code>@span</code>	Returns the number of spanned columns if used in the text specified in the <code>pre</code> <code>fix()</code> and <code>suff</code> <code>ix()</code> suboptions of <code>mg</code> <code>roups()</code> , <code>ml</code> <code>abels()</code> , <code>e</code> <code>q</code> <code>labels()</code> , or <code>co</code> <code>llabels()</code> , or in the labels specified in these options.
<code>@span</code>	Returns the range of spanned columns (e.g., 2–4 if columns 2, 3, and 4 are spanned) if used in the text specified in the <code>ere</code> <code>peat()</code> suboption of <code>mg</code> <code>roups()</code> , <code>ml</code> <code>abels()</code> , <code>e</code> <code>q</code> <code>labels()</code> , or <code>co</code> <code>llabels()</code> .

<code>@M</code>	Returns the number of models in the table if used in the text specified in <code>prehead()</code> , <code>posthead()</code> , <code>prefoot()</code> , or <code>postfoot()</code> .
<code>@title</code>	Returns the title specified with the <code>title()</code> option if used in the text specified in <code>prehead()</code> , <code>posthead()</code> , <code>prefoot()</code> , or <code>postfoot()</code> .
<code>@discrete</code>	Returns the explanations provided by the <code>discrete()</code> option (if the <code>margin</code> option is activated) if used in the text specified in <code>prehead()</code> , <code>posthead()</code> , <code>prefoot()</code> , or <code>postfoot()</code> .
<code>@starlegend</code>	Returns a legend explaining the significance symbols if used in the text specified in <code>prehead()</code> , <code>posthead()</code> , <code>prefoot()</code> , or <code>postfoot()</code> .

4.3 Working with defaults files

`estout`'s `style()` option may be used to specify a style for the output table. A *style* is a named combination of options that is saved in an auxiliary file called `estout_style.def`. `estout` is already equipped with four such files. The four styles and their particulars are

settings	styles			
	<code>tab</code>	<code>fixed</code>	<code>tex</code>	<code>html</code>
<code>begin</code>				<code><tr><td></code>
<code>delimiter</code>	<code>_tab</code>	<code>" "</code>	<code>&</code>	<code></td><td></code>
<code>end</code>			<code>\\</code>	<code></td></tr></code>
<code>varwidth</code>	<code>0</code>	<code>12</code>	<code>12</code>	<code>12</code>
<code>modelwidth</code>	<code>0</code>	<code>12</code>	<code>12</code>	<code>12</code>
<code>abbrev</code>	<code>off</code>	<code>on</code>	<code>off</code>	<code>off</code>

It is very easy to generate your own set of default options. Type

```
. estoutdef style, edit
```

to open one of the existing defaults files (where *style* is the name of the defaults set, e.g., `tab`; the `estoutdef` command is provided with the `estout` package), make the desired modifications, and save the file as `estout_newstyle.def` in the current directory or elsewhere in the ado path (see [P] `sysdir`). To use the new option settings, type

```
. estout ..., style(newstyle)
```

`estout` has two main types of options, which are treated differentially in defaults files. On the one hand, there are simple on/off options without arguments, such as `legend` or `showtabs`. To turn such an option on, enter the option followed by the options name as an argument; i.e., add the line

```
option option
```

to the defaults file. For example,

legend legend

specifies that a legend be printed in the table footer. Otherwise, if you want to turn the option off, just delete or comment out the line that contains it (or specify *option* without an argument).

To temporarily turn off an option that has been activated in a defaults file, specify *nooption* in the command line (do not, however, use *nooption* in defaults files). For example, if the legend has been turned on in the defaults file, but you want to suppress it in a specific call of *estout*, type

```
. estout ..., nolegend
```

On the other hand, options that take arguments, such as *prehead(args)*, *delimiter(args)*, or *stats(args, ...)* are specified as

```
option args
```

in the defaults file (where *args* must not include suboptions; see below). Specifying an option in the command line overwrites the settings from the defaults file. However, note that a **no** form, which exists for the first options type, is not available here.

Last but not least, there are two options that reflect a combination of the first and second types: *eform[(args)]* and *margin[(args)]*. These options can be specified as either

```
option option
```

or

```
option args
```

in the defaults file; the **no** form is allowed.

Many *estout* options have suboptions; i.e., an option might take the form *option(..., suboption)* or *option(..., suboption(args))*. In the defaults file, the suboptions cannot be included in the definition of a higher-level option. Instead, they must be specified in their own lines as either

```
optionsuboption suboption
```

or

```
optionsuboption args
```

In the case of a two-level nesting of options, the name used to refer to the suboption is a concatenation of the option's name and the suboption's name, i.e., "*optionsuboption*"="*option*"+"*suboption*". For example, the *labels()* suboption of the *stats()* option would be set by the term *statslabels*. Analogously, the three level nesting in the *stats()* option yields suboption names composed of three names. For instance, the suboption called by the command

```
. estout ..., stats(..., labels(..., prefix(args)))
```

would be referred to as

```
statslabelsprefix args
```

in the defaults file. The `cells()` option represents an exception to this rule. It may be defined in the defaults file using only a simple array of cells elements without suboptions, e.g.

```
cells "b se" p
```

However, the suboptions of the cells elements may be referred to as *el_suboption*, for example

```
b_star star
```

or

```
se_par [ ]
```

Be aware that the support for comments in defaults files is limited. In particular, the `/*` and `*/` comment indicators cannot be used. The other comment indicators work (more or less) as usual; that is,

- Empty lines and lines beginning with `*` (with or without preceding blanks) will be ignored.
- `//` preceded by one or more blanks indicates that the rest of the line should be ignored. Lines beginning with `//` (with or without preceding blanks) will be ignored.
- `///` preceded by one or more blanks indicates that the rest of the line should be ignored and the part of the line preceding it should be added to the next line. In other words, `///` can be used to split commands into two or more lines of code.

5 Acknowledgments

Some of the `estout` code has been adapted from the official `est_table.ado`. I would like to thank Kit Baum, Elisabeth Coutts, Henriette Engelhardt, Jonathan Gardnerand, Friedrich Huebler, Maren Kandulla, Clive Nicholas, Fredrik Wallenberg, Ian Watson, and Vince Wiggins for their comments and suggestions.

6 References

- Gallup, J. L. 1998. sg97: Formatting regression output for published tables. *Stata Technical Bulletin* 46: 28–30. In *Stata Technical Bulletin Reprints*, vol. 8, 200–202. College Station, TX: Stata Press.
- . 1999. sg97.1: Revision of outreg. *Stata Technical Bulletin* 49: 23. In *Stata Technical Bulletin Reprints*, vol. 9, 170–171. College Station, TX: Stata Press.

- . 2000. sg97.2: Update to formatting regression output. *Stata Technical Bulletin* 58: 9–13. In *Stata Technical Bulletin Reprints*, vol. 10, 137–143. College Station, TX: Stata Press.
 - . 2001. sg97.3: Update to formatting regression output. *Stata Technical Bulletin* 59: 23. In *Stata Technical Bulletin Reprints*, vol. 10, 143. College Station, TX: Stata Press.
- Long, J. S. 1997. *Regression Models for Categorical and Limited Dependent Variables*. Thousand Oaks, CA: Sage.
- Newson, R. 2003. Confidence intervals and p-values for delivery to the end user. *Stata Journal* 3(3): 245–269.

About the Author

Ben Jann (jann@soz.gess.ethz.ch) is research assistant at the Department of Sociology of the Swiss Federal Institute of Technology Zurich (ETH) and a Ph.D. candidate at the University of Bern in Switzerland.