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THE STATA JOURNAL

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Stata tip 32: Do not stop

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The `do` command, for executing commands from a file, has one (and only one) option: `nostop`. As the online help file for `do` indicates, the option “allows the do-file to continue executing even if an error occurs. Normally, Stata stops executing the do-file when it detects an error (nonzero return code).”

This option can be useful in a variety of circumstances. For example,

1. You wish to apply, in a do-file, the same set of commands to data referring to different groups of subjects or different periods. The commands for each dataset might fail with an error because, say, there are no relevant observations or an `ml` problem may not converge. Running the do-file with the `nostop` option will allow you to get the desired results for all datasets that do not produce an error and, at the same time, identify the potential source of error in the others. The `nostop` option is most useful in initial analyses. Error sources in particular datasets, once identified, can be trapped by using `capture`; if necessary, alternative action may be taken.
2. You have written a command and want to produce a script certifying that using incorrect syntax leads to an appropriate error. There may be several options and several ways in which syntax may be incorrect. With `nostop`, you can test that each of many incorrectly specified options works as expected, while having the do-file containing the test commands run to completion.