Mathematical functions

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|------------------------|-----------------|-------------------------------------|---|--|---|
| Contents | | | | | |
| abs(x) | | the abs | olute value of x | | |
| ceil(x) | | the uni | que integer n such | that $n - 1 < x$ | $\leq n$; x (not ".") if x is |
| | | missing | g, meaning that ce | il(.a) = .a | |
| cloglog(x) | | the cor | nplementary log-lo | g of x | |
| comb(n,k) | | the cor | nbinatorial function | $n n! / \{k! (n-k)\}$ | !} |
| digamma(x) | | the dig | gamma() function, | $d\ln\Gamma(x)/dx$ | |
| $\exp(x)$ | | the exp | onential function ϵ | j.x | |
| expm1(x) | | $e^{x} - 1$ | with higher precisi | on than $\exp(x)$ | -1 for small values of $ x $ |
| <pre>floor(x)</pre> | | the uni missing | que integer n such g, meaning that flo | that $n \le x < n$ por(.a) = .a | +1; x (not ".") if x is |
| <pre>int(x)</pre> | | the inte and in int(| eger obtained by trutter $t(-5.8) = -5$; x | incating x towar (not ".") if x is | d 0 (thus, $int(5.2) = 5$ s missing, meaning that |
| invcloglog(| <i>(x</i>) | the inv | erse of the complet | nentary log-log | function of x |
| <pre>invlogit(x)</pre> | | the inv | erse of the logit fur | nction of x | |
| ln(x) | | the nat | ural logarithm, ln(a | c) | |
| ln1m(x) | | the nat for sma | ural logarithm of 1 all values of $ x $ | -x with higher | precision than $ln(1-x)$ |
| ln1p(x) | | the nat for sma | ural logarithm of 1 all values of $ x $ | + x with higher | precision than $ln(1 + x)$ |
| lnfactorial | <i>(n)</i> | the nat | ural log of n factor | ial = ln(n!) | |
| lngamma(x) | | $\ln{\Gamma(x)}$ | <pre>2)}</pre> | | |
| $\log(x)$ | | a synoi | nym for $\ln(x)$ | | |
| $\log 10(x)$ | | the bas | e-10 logarithm of a | c | |
| $\log 1m(x)$ | | a synoi | nym for $ln1m(x)$ | | |
| log1p(x) | | a synoi | nym for $ln1p(x)$ | | |
| logit(x) | | the log | of the odds ratio o | fx, logit(x) = | $= \ln \{x/(1-x)\}$ |
| $\max(x_1, x_2,$ | \ldots, x_n) | the ma | ximum value of x_1 | $, x_2, \ldots, x_n$ | |
| $\min(x_1, x_2,$ | (\ldots, x_n) | the mir | nimum value of x_1 . | x_2, \ldots, x_n | |
| mod(x, y) | <i>i n i</i> | the mo | dulus of x with res | pect to y | |
| reldif (x, y) | | the "re | lative" difference | x = u / (u + 1) | : 0 if both arguments are |
| round (x, y) | arround(x) | the san argume of <i>miss</i> | type of extended ent is missing or if sing ded in units of <i>u</i> or | the two argumen | missing if only one ts are two different types |
| | | argume round and if g | ent y is omitted; x ((.a) = .a and that y is missing, then " | x rounded to the not ".") if x is 1 t round(.a, y) ." is returned | nissing (meaning that = . a if y is not missing) |

| sign(x) | the sign of x : -1 if $x < 0, 0$ if $x = 0, 1$ if $x > 0$, or missing if x is |
|---------------------|--|
| | missing |
| sqrt(x) | the square root of x |
| sum(x) | the running sum of x , treating missing values as zero |
| trigamma(x) | the second derivative of lngamma(x) = $d^2 \ln \Gamma(x)/dx^2$ |
| <pre>trunc(x)</pre> | a synonym for int(x) |

Functions

| abs(x) Description: Domain: Range: | the absolute value of x -8e+307 to 8e+307 0 to 8e+307 |
|---|---|
| ceil(x) | the unique integer n such that $n - 1 < x \le n$; x (not ".") if x is missing, meaning that ceil(.a) = .a |
| Description: | Also see floor(x), int(x), and round(x). |
| Domain: | -8e+307 to $8e+307$ |
| Range: | integers in $-8e+307$ to $8e+307$ |
| cloglog(x) | the complementary log-log of x |
| Description: | $cloglog(x) = ln\{-ln(1-x)\}$ |
| Domain: | 0 to 1 |
| Range: | -8e+307 to $8e+307$ |
| comb (n, k) Description: Domain n: Domain k: Range: | the combinatorial function $n!/\{k!(n-k)!\}$ integers 1 to 1e+305 integers 0 to n 0 to 8e+307 or missing |
| digamma(x) | the digamma() function, $d\ln\Gamma(x)/dx$ |
| Description: | This is the derivative of $\ln r_{\rm comm}(x)$. The digramme (x) function is sometimes called |
| Domain: Range: | the psi function, $\psi(x)$. -1e+15 to $8e+307-8e+307$ to $8e+307$ or missing |

```
exp(x)
Description:
                the exponential function e^x
                This function is the inverse of ln(x). To compute e^x - 1 with high precision for
                small values of |x|, use expm1(x).
Domain:
                -8e+307 to 709
                0 to 8e+307
Range:
expm1(x)
Description:
                e^x - 1 with higher precision than \exp(x) - 1 for small values of |x|
Domain:
                -8e+307 to 709
Range:
                -1 to 8e+307
floor(x)
Description:
                the unique integer n such that n \le x \le n+1; x (not ".") if x is missing, meaning
                that floor(.a) = .a
                Also see ceil(x), int(x), and round(x).
                -8e+307 to 8e+307
Domain:
Range:
                integers in -8e+307 to 8e+307
int(x)
Description:
                the integer obtained by truncating x toward 0 (thus, int(5.2) = 5 and
                int(-5.8) = -5; x (not ".") if x is missing, meaning that int(.a) = .a
                One way to obtain the closest integer to x is int(x+sign(x)/2), which simplifies to
                int (x+0.5) for x \ge 0. However, use of the round() function is preferred. Also see
                round(x), ceil(x), and floor(x).
Domain:
                -8e+307 to 8e+307
Range:
                integers in -8e+307 to 8e+307
invcloglog(x)
Description:
                the inverse of the complementary log-log function of x
                  invcloglog(x) = 1 - exp\{-exp(x)\}
Domain:
                -8e+307 to 8e+307
Range:
                0 to 1 or missing
invlogit(x)
Description:
                the inverse of the logit function of x
                  \operatorname{invlogit}(x) = \exp(x)/\{1 + \exp(x)\}\
                -8e+307 to 8e+307
Domain.
                0 to 1 or missing
Range:
```

| ln(x) | |
|----------------------------|---|
| Description: | the natural logarithm, $\ln(x)$ |
| | This function is the inverse of $\exp(x)$. The logarithm of x in base b can be calculated via $\log_b(x) = \log_a(x)/\log_a(b)$. Hence, $\log_5(x) = \ln(x)/\ln(5) = \log(x)/\log(5) = \log10(x)/\log10(5)$ $\log_2(x) = \ln(x)/\ln(2) = \log(x)/\log(2) = \log10(x)/\log10(2)$ |
| Domain: Range: | You can calculate $\log_b(x)$ by using the formula that best suits your needs. To compute $\ln(1-x)$ and $\ln(1+x)$ with high precision for small values of $ x $, use $\ln \ln(x)$ and $\ln \ln(x)$, respectively. 1e-323 to 8e+307 -744 to 709 |
| ln1m(x) Description: | the natural logarithm of $1 - x$ with higher precision than $\ln(1 - x)$ for small values of $ x $ |
| Range: | -8e+307 to $1 - c$ (epsdouble) -37 to 709 |
| ln1p(x) Description: | the natural logarithm of $1 + x$ with higher precision than $ln(1 + x)$ for small values of $ x $ |
| Domain: Range: | -1 + c (epsdouble) to 8e+307 -37 to 709 |
| lnfactorial(| n) |
| Description: | the natural log of n factorial = $\ln(n!)$ |
| Domain: Range: | To calculate $n!$, use round (exp(lnfactorial(n)), 1) to ensure that the result is an integer. Logs of factorials are generally more useful than the factorials themselves because of overflow problems. integers 0 to 1e+305 0 to 8e+307 |
| lngamma(x) Description: | $\ln\{\Gamma(x)\}$ |
| | Here the gamma function, $\Gamma(x)$, is defined by $\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt$. For integer values of $x > 0$, this is $\ln((x-1)!)$. |
| | lngamma(x) for $x < 0$ returns a number such that exp(lngamma(x)) is equal to the absolute value of the gamma function, $\Gamma(x)$. That is, lngamma(x) always returns a real (not complex) result. |
| Domain: Range: | -2,147,483,648 to 1e+305 (excluding negative integers) -8e+307 to $8e+307$ |

| log(x) Description: | a synonym for $ln(x)$ |
|---|--|
| log10(x) Description: Domain: Range: | the base-10 logarithm of x 1e-323 to 8e+307 -323 to 308 |
| log1m(x) Description: | a synonym for $ln1m(x)$ |
| log1p(x) Description: | a synonym for $ln1p(x)$ |
| logit(x) Description: Domain: Range: | the log of the odds ratio of x, logit(x) = $\ln \{x/(1-x)\}$ 0 to 1 (exclusive) -8e+307 to 8e+307 or missing |
| | |
| $\max(x_1, x_2, \dots$ Description: | , x_n) the maximum value of x_1, x_2, \ldots, x_n |
| $\max(x_1, x_2, \dots$ Description: | (x_n) the maximum value of x_1, x_2, \dots, x_n Unless all arguments are <i>missing</i> , missing values are ignored. max $(2, 10, \dots, 7) = 10$ |
| $\max (x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : | (x_n) the maximum value of x_1, x_2, \dots, x_n Unless all arguments are <i>missing</i> , missing values are ignored. max $(2, 10, \dots, 7) = 10$ max $(\dots, \dots, 1) = 10$ max $(\dots, \dots, 1) = 10$ -8e+307 to 8e+307 or missing -8e+307 to 8e+307 or missing |
| max $(x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : \dots Domain x_n : Range: | $\begin{array}{l} (x_n) \\ \text{the maximum value of } x_1, x_2, \ldots, x_n \\ \text{Unless all arguments are missing, missing values are ignored.} \\ \max(2, 10, \ldots, 7) = 10 \\ \max(\ldots, \ldots, .) = . \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ \end{array}$ |
| max $(x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : \dots Domain x_n : Range: min $(x_1, x_2, \dots$ Description: | $\begin{array}{l} (x_n) \\ \text{the maximum value of } x_1, x_2, \ldots, x_n \\ \text{Unless all arguments are missing, missing values are ignored.} \\ \max\left(2, 10, \ldots, 7\right) = 10 \\ \max\left(\ldots, \ldots, \ldots\right) = . \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ \end{array}$ |
| max $(x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : \dots Domain x_n : Range: min $(x_1, x_2, \dots$ Description: | (x_n) the maximum value of x_1, x_2, \ldots, x_n Unless all arguments are <i>missing</i> , missing values are ignored. max $(2, 10, \ldots, 7) = 10$ max $(\ldots, \ldots, .) = .$ -8e+307 to $8e+307$ or <i>missing</i> -8e+307 to $8e+307$ or <i>missing</i> -8e+307 to $8e+307$ or <i>missing</i> -8e+307 to $8e+307$ or <i>missing</i> (x_n) the minimum value of x_1, x_2, \ldots, x_n Unless all arguments are <i>missing</i> , missing values are ignored. min $(2, 10, \ldots, 7) = 2$ min $(\ldots) = 2$ |
| max $(x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : \dots Domain x_n : Range: min $(x_1, x_2, \dots$ Description: Domain x_1 : Domain x_2 : | $\begin{array}{l} (x_n) \\ \text{the maximum value of } x_1, x_2, \ldots, x_n \\ \text{Unless all arguments are missing, missing values are ignored.} \\ \max(2, 10, \ldots, 7) &= 10 \\ \max(\ldots, \ldots, .) &= . \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ -8e+307 \text{ to } 8e+307 \text{ or missing} \\ \end{array}$ |

| mod(x, y) Description: | the modulus of x with respect to y |
|---|--|
| Domain <i>x</i> : Domain <i>y</i> : Range: | mod(x,y) = x - y floor(x/y) mod(x,0) = . -8e+307 to 8e+307 0 to 8e+307 0 to 8e+307 |
| reldif(x,y) Description: Domain x: Domain y: Range: | the "relative" difference $ x - y /(y + 1)$; 0 if both arguments are the same type of extended missing value; <i>missing</i> if only one argument is missing or if the two arguments are two different types of <i>missing</i> -8e+307 to 8e+307 or <i>missing</i> -8e+307 to 8e+307 or <i>missing</i> 0 to 8e+307 or <i>missing</i> |
| round(x,y) or Description: | round(x) x rounded in units of y or x rounded to the nearest integer if the argument y is omitted; x (not ".") if x is missing (meaning that round(.a) = .a and that round(.a, y) = .a if y is not missing) and if y is missing, then "." is returned For $y = 1$, or with y omitted, this amounts to the closest integer to x; round(5.2,1) is 5, as is round(4.8,1); round(-5.2,1) is -5, as is round(-4.8,1). The rounding definition is generalized for $y \neq 1$. With $y = 0.01$, for instance, x is rounded to two decimal places; round(sqrt(2),.01) is 1.41. y may also be larger than 1; round(28,5) is 30, which is 28 rounded to the closest multiple of 5. For $y = 0$, the function is defined as returning x unmodified. For values of x exactly at midpoints, where it may not be clear whether to round up or down, x is always rounded up to the larger value. For example, round(4.5) is 5 and round(-4.5) is -4. Note that rounding a number is based on the floating-point number representation of the number instead of the number itself. So round() is sensitive to representation errors and precision limits. For example, 0.15 has no exact floating-point number representation. Therefore, round(0.15,0.1) is 0.1 instead of 0.2. See [U] 13.12 Precision and problems therein for details. |
| Domain <i>x</i> : Domain <i>y</i> : Range: | Also see int(x), ceil(x), and floor(x). -8e+307 to 8e+307 -8e+307 to 8e+307 -8e+307 to 8e+307 |
| sign(x) Description: Domain: Range: | the sign of x : -1 if $x < 0$, 0 if $x = 0$, 1 if $x > 0$, or missing if x is missing $-8e+307$ to $8e+307$ or missing -1 , 0, 1 or missing |

| sqrt(x) | | |
|--------------------------|---|--|
| Description: | the square root of x | |
| Domain: | 0 to 8e+307 | |
| Range: | 0 to 1e+154 | |
| sum(x) | | |
| Description: | the running sum of x , treating missing values as zero | |
| Domain: | For example, following the command generate $y=sum(x)$, the <i>j</i> th observation on y contains the sum of the first through <i>j</i> th observations on x. See [D] egen for an alternative sum function, total(), that produces a constant equal to the overall sum. all real numbers or missing | |
| Range: | -8e+307 to 8e+307 (excluding missing) | |
| trigamma(x) | | |
| Description: | the second derivative of lngamma(x) = $d^2 \ln \Gamma(x)/dx^2$ | |
| Domain: Range: | The trigamma() function is the derivative of digamma(x). -1e+15 to 8e+307 0 to 8e+307 or missing | |
| trunc(x) Description: | a synonym for $int(x)$ | |

Video example

How to round a continuous variable

References

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Also see

- [FN] Functions by category
- [D] egen Extensions to generate
- [D] generate Create or change contents of variable
- [M-4] Intro Categorical guide to Mata functions
- [U] 13.3 Functions

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