

matrix score — Score data from coefficient vectors

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Description

`matrix score` creates $newvar_j = \mathbf{x}_j \mathbf{b}'$ (\mathbf{b} being a row vector), where \mathbf{x}_j is the row vector of values of the variables specified by the column names of \mathbf{b} . The name `_cons` is treated as a variable equal to 1.

Syntax

```
matrix score [type] newvar = b [if] [in]  
[ , equation(##|eqname) missval(#) replace forcezero ]
```

where \mathbf{b} is a $1 \times p$ matrix.

Options

`equation(##|eqname)` specifies the equation—by either number or name—for selecting coefficients from \mathbf{b} to use in scoring. See [\[U\] 14.2 Row and column names](#) and [\[P\] matrix rownames](#) for more on equation labels with matrices.

`missval(#)` specifies the value to be assumed if any values are missing from the variables referred to by the coefficient vector. By default, this value is taken to be missing (`.`), and any missing value among the variables produces a missing score.

`replace` specifies that *newvar* already exists. Here observations not included by `if exp` and `in range` are left unchanged; that is, they are not changed to missing. Be warned that `replace` does not promote the storage type of the existing variable; if the variable was stored as an `int`, the calculated scores would be truncated to integers when stored.

`forcezero` specifies that, should a variable described by the column names of \mathbf{b} not exist, the calculation treat the missing variable as if it did exist and was equal to zero for all observations. It contributes nothing to the summation. By default, a missing variable would produce an error message.

Remarks and examples

stata.com

Scoring refers to forming linear combinations of variables in the data with respect to a coefficient vector. For instance, let's create and then consider the vector `coefs`:

```
. use http://www.stata-press.com/data/r15/auto  
(1978 Automobile Data)  
. quietly regress price weight mpg  
. matrix coefs = e(b)  
. matrix list coefs  
coefs[1,3]  
      weight      mpg      _cons  
y1  1.7465592 -49.512221  1946.0687
```

Scoring the data with this vector would create a new variable equal to the linear combination

$$1.7465592 \text{ weight} - 49.512221 \text{ mpg} + 1946.0687$$

The vector is interpreted as coefficients; the corresponding names of the variables are obtained from the column names (row names if `coefs` were a column vector). To form this linear combination, we type

```
. matrix score lc = coefs
. summarize lc
```

Variable	Obs	Mean	Std. Dev.	Min	Max
lc	74	6165.257	1597.606	3406.46	9805.269

If the coefficient vector has equation names, `matrix score` with the `eq()` option selects the appropriate coefficients for scoring. `eq(#1)` is assumed if no `eq()` option is specified.

```
. quietly sureg (price weight mpg) (displacement weight)
. matrix coefs = e(b)
. matrix list coefs
coefs[1,5]
```

	price:	price:	price:	displacement:	displacement:
	weight	mpg	_cons	weight	_cons
y1	1.7358275	-51.298248	2016.5101	.10574552	-121.99702

```
. matrix score lcnoeq = coefs
. matrix score lca = coefs , eq(price)
. matrix score lc1 = coefs , eq(#1)
. matrix score lcb = coefs , eq(displacement)
. matrix score lc2 = coefs , eq(#2)
. summarize lcnoeq lca lc1 lcb lc2
```

Variable	Obs	Mean	Std. Dev.	Min	Max
lcnoeq	74	6165.257	1598.264	3396.859	9802.336
lca	74	6165.257	1598.264	3396.859	9802.336
lc1	74	6165.257	1598.264	3396.859	9802.336
lcb	74	197.2973	82.18474	64.1151	389.8113
lc2	74	197.2973	82.18474	64.1151	389.8113

□ Technical note

If the same equation name is scattered in different sections of the coefficient vector, the results may not be what you expect.

```
. matrix list bad
bad[1,5]
```

	price:	price:	displacement:	price:	displacement:
	weight	mpg	weight	_cons	_cons
y1	1.7358275	-51.298248	.10574552	2016.5101	-121.99702

```
. matrix score badnoeq = bad
. matrix score bada = bad , eq(price)
. matrix score bad1 = bad , eq(#1)
. matrix score badb = bad , eq(displacement)
. matrix score bad2 = bad , eq(#2)
. matrix score bad3 = bad , eq(#3)
```

```
. matrix score bad4 = bad , eq(#4)
```

```
. summarize bad*
```

Variable	Obs	Mean	Std. Dev.	Min	Max
badnoeq	74	4148.747	1598.264	1380.349	7785.826
bada	74	4148.747	1598.264	1380.349	7785.826
bad1	74	4148.747	1598.264	1380.349	7785.826
badb	74	319.2943	82.18474	186.1121	511.8083
bad2	74	319.2943	82.18474	186.1121	511.8083
bad3	74	2016.51	0	2016.51	2016.51
bad4	74	-121.997	0	-121.997	-121.997

Coefficient vectors created by Stata estimation commands will have equation names together.



Also see

[P] [matrix](#) — Introduction to matrix commands

[U] [14 Matrix expressions](#)