

estat programming — Controlling estat after user-written commands

[Description](#)

[Remarks and examples](#)

[Also see](#)

Description

Programmers of estimation commands can customize how `estat` works after their commands. If you want to use only the standard `estat` subcommands, `ic`, `summarize`, and `vce`, you do not need to do anything; see [\[R\] estat](#). Stata will automatically handle those cases.

Remarks and examples

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Remarks are presented under the following headings:

Standard subcommands

Adding subcommands to estat

Overriding standard behavior of a subcommand

Standard subcommands

For `estat` to work, your estimation command must be implemented as an e-class program, and it must store its name in `e(cmd)`.

`estat vce` requires that the covariance matrix be stored in `e(V)`, and `estat summarize` requires that the estimation sample be marked by the function `e(sample)`. Both requirements can be met by using `ereturn post` with the `esample()` option in your program; see [\[P\] ereturn](#).

Finally, `estat ic` requires that your program store the final log likelihood in `e(ll)` and the sample size in `e(N)`. If your program also stores the log likelihood of the null (constant only) model in `e(ll_0)`, it will appear in the output of `estat ic`, as well.

Adding subcommands to estat

To add new features (subcommands) to `estat` for use after a particular estimation command, you write a handler, which is nothing more than an ado-file command. The standard is to name the new command `cmd_estat`, where `cmd` is the name of the corresponding estimation command. For instance, the handler that provides the special `estat` features after `regress` is named `regress_estat`, and the handler that provides the special features after `pca` is named `pca_estat`.

Next you must let `estat` know about your new handler, which you do by filling in `e(estat_cmd)` in the corresponding estimation command. For example, in the code that implements `pca` is the line

```
ereturn local estat_cmd "pca_estat"
```

Finally, you must write `cmd_estat`. The syntax of `estat` is

```
estat subcmd ...
```

When the `estat` command is invoked, the first and only thing it does is call `'e(estat_cmd)'` if `'e(estat_cmd)'` exists. This way, your handler can even do something special in the standard cases, if that is necessary. We will get to that, but in the meantime, understand that the handler receives just what `estat` received, which is exactly what the user typed. The outline for a handler is

begin *cmd_estat.ado*

```
program cmd_estat, rclass
    version 13
    if "'e(cmd)'" != "cmd" {
        error 301
    }
    gettoken subcmd rest : 0, parse(" ,")
    if "'subcmd'"=="first_special_subcmd" {
        First_special_subcmd 'rest'
    }
    else if "'subcmd'"=="second_special_subcmd" {
        Second_special_subcmd 'rest'
    }
    ...
    else {
        estat_default '0'
    }
    return add
end

program First_special_subcmd, rclass
    syntax ...
    ...
end

program Second_special_subcmd, rclass
    syntax ...
    ...
end
```

end *cmd_estat.ado*

The ideas underlying the above outline are simple:

1. You check that `e(cmd)` matches *cmd*.
2. You isolate the *subcmd* that the user typed and then see if it is one of the special cases that you wish to handle.
3. If *subcmd* is a special case, you call the code you wrote to handle it.
4. If *subcmd* is not a special case, you let Stata's `estat_default` handle it.

When you check for the special cases, those special cases can be new *subcmds* that you wish to add, or they can be standard *subcmds* whose default behavior you wish to override.

► Example 1

Suppose that we have written the estimation command `myreg` and want the `estat` subcommands `fit` and `sens` to work after it, in addition to the standard subcommands. Moreover, we want to be able to abbreviate `sens` as `se` or `sen`. The following code fragment illustrates the structure of our `myreg_estat` handler program:

```

begin myreg_estat.ado

program myreg_estat, rclass
    version 13
    gettoken subcmd rest : 0 , parse(" , ")
    local lsubcmd= length("`subcmd'")
    if "`subcmd'" == "fit" {
        Fit `rest'
    }
    else if "`subcmd'" == substr("sens",1,max(2,`lsubcmd')) {
        Sens `rest'
    }
    else {
        estat_default `0'
    }
    return add
end

program Fit, rclass
    syntax ...
    ...
end

program Sens, rclass
    syntax ...
    ...
end

end myreg_estat.ado

```

Say that we issue the command

```
estat sen, myoption("Circus peanuts")
```

The only way that the above differs from the standard outline is the complication we added to handle the abbreviation of *subcmd* *sens*. Rather than asking if `"`subcmd'"=="sens"`, we asked if `"`subcmd'"==substr("sens",1,max(2,`lsubcmd'))`, where ``lsubcmd'` was previously filled in with `length("`subcmd'")`.

◀

Overriding standard behavior of a subcommand

Occasionally, you may want to override the behavior of a subcommand normally handled by `estat_default`. This is accomplished by providing a local handler. Consider, for example, `summarize` after `pca`. The standard way of invoking `estat summarize` is not appropriate here—`estat summarize` extracts the list of variables to be summarized from `e(b)`. This does not work after `pca`. Here the varlist has to be extracted from the column names of the correlation or covariance matrix `e(C)`. This varlist is transferred to `estat summarize` (or more directly to `estat_summ`) as the argument of the standard `estat_summ` program.

```

program Summarize
    syntax [, *]
    tempname C
    matrix `C' = e(C)
    estat_summ `:colnames `C'', `options'
end

```

You add the local handler by inserting an additional switch in *cmd_estat* to ensure that the *summarize* subcommand is not handled by the default handler *estat_default*. As a detail, we have to make sure that the minimal abbreviation is summarize.

```
begin pca_estat.ado
    program pca_estat, rclass
        version 13
        gettoken subcmd rest : 0 , parse(", ")
        local lsubcmd= length("`subcmd'")
        if "`subcmd'" == substr("summarize", 1, max(2, `lsubcmd')) {
            Summarize `rest'
        }
        else {
            estat_default `0'
        }
        return add
    end
    program Summarize
        syntax ...
        ...
    end
end
end pca_estat.ado
```

Also see

[R] [estat](#) — Postestimation statistics