matrix get — Access system matrices

Description Syntax Remarks and examples Also see

Description

The get () matrix function obtains a copy of an internal Stata system matrix. Some system matrices can also be obtained more easily by directly referring to the returned result after a command. In particular, the coefficient vector can be referred to as e(b), the variance-covariance matrix of estimators as e(V), and the constraints matrix as e(Cns) after an estimation command.

 mat_put_rr is a programmer's command that posts *matname* as the internal **Rr** matrix. *matname* must have one more than the number of columns in the e(b) or e(V) matrices. The extra column contains the r vector, and the earlier columns contain the **R** matrix for the Wald test

Rb = r

The matrix ...get(Rr) command provides a way to obtain the current Rr system matrix.

Syntax

Obtain copy of internal Stata system matrix

matrix [define] matname = get(systemname)

Post matrix as internal Rr matrix

mat_put_rr matname

where systemname is

coefficients after any estimation command
covariance matrix of estimators after any estimation command
constraint matrix after test; see [R] test
constraint matrix after any estimation command

Remarks and examples

get() obtains copies of matrices containing coefficients and the covariance matrix of the estimators after estimation commands (such as regress and probit) and obtains copies of matrices left behind by other Stata commands. The other side of get() is ereturn post, which allows ado-file estimation commands to post results to Stata's internal areas; see [P] ereturn.

Example 1

After any model-fitting command, the coefficients are available in _b and the variance-covariance matrix of the estimators in VCE.

. use https://www.stata-press.com/data/r19/auto
(1978 automobile data)
. regress price weight mpg
(output omitted)

Here we can directly use e(b) and e(V) to obtain the matrices:

```
. matrix list e(b)
e(b)[1.3]
       weight
                                 _cons
                      mpg
    1.7465592 -49.512221 1946.0687
y1
. matrix list e(V)
symmetric e(V)[3,3]
           weight
                           mpg
                                     cons
weight
         .41133468
        44.601659
                     7422.863
  mpg
 _cons -2191.9032 -292759.82
                                  12938766
```

We can also use the matrix get() function to obtain these matrices:

```
. matrix b = get(b)
. matrix V = get(VCE)
. matrix list b
b[1,3]
        weight
                       mpg
                                 _cons
y1
     1.7465592 -49.512221 1946.0687
. matrix list V
symmetric V[3,3]
            weight
                           mpg
                                     _cons
weight
         .41133468
  mpg
        44.601659
                     7422.863
 _cons -2191.9032 -292759.82
                                  12938766
```

The columns of b and both dimensions of V are properly labeled.

Example 2

After test, the restriction matrix is available in Rr. Having just estimated a regression of price on weight and mpg, we will run a test and then get the restriction matrix:

```
. test weight=1, notest
 (1) weight = 1
. test mpg=40, accum
(1)
      weight = 1
 (2) mpg = 40
      F( 2,
                71) =
                        6.29
           Prob > F =
                        0.0030
. matrix rxtr=get(Rr)
. matrix list rxtr
rxtr[2,4]
   c1 c2 c3 c4
    1 0
          0 1
r1
r2
    0
       1
          0 40
```

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Also see

- [P] matrix Introduction to matrix commands
- [U] 13.5 Accessing coefficients and standard errors
- [U] 14 Matrix expressions

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