estimates table — Compare estimation results

Syntax

estimates table [ namelist ] [ , options ]

where namelist is a name, a list of names, _all, or *. A name may be ., meaning the current (active) estimates. _all and * mean the same thing.

options  Description

Main

stats(scalarlist) report scalarlist in table
star[ (#1 #2 #3)] use stars to denote significance levels

Options

keep(coeflist) report coefficients in order specified
drop(coeflist) omit specified coefficients from table
equations(matchlist) match equations of models as specified

Numerical formats

b[ ( %fmt ) ] how to format coefficients, which are always reported
se[ ( %fmt ) ] report standard errors and use optional format
t[ ( %fmt ) ] report t or z and use optional format
p[ ( %fmt ) ] report p-values and use optional format
stfmt( %fmt ) how to format scalar statistics

General format

varwidth(#) use # characters to display variable names and statistics
modelwidth(#) use # characters to display model names
eform display coefficients in exponentiated form
varlabel display variable labels rather than variable names
newpanel display statistics in separate table from coefficients

tstyle(one) put vertical line after variable names; the default
tstyle(columns) put vertical line separating every column
tstyle(noline) suppress all vertical lines
tcoded display compact table
estimates table — Compare estimation results

Reporting

display_options control row spacing, line width, and display of omitted variables and base and empty cells

title(string) title for table

where

- A scalarlist is a list of any or all of the names of scalars stored in e(), plus aic, bic, and rank.
- #1 #2 #3 are three numbers such as .05 .01 .001.
- A coeflist is a list of coefficient names, each name of which may be simple (for example, price), an equation name followed by a colon (for example, mean:], or a full name (for example, mean:price). Names are separated by blanks.
- A matchlist specifies how equations from different estimation results are to be matched. If you need to specify a matchlist, the solution is usually 1, as in equations(1). The full syntax is

```
matchlist := term [, term ... ]

term := [eqname =] #:#...#: [eqname =] #
```

See equations() under Options below.

Menu

Statistics > Postestimation > Manage estimation results > Table of estimation results

Description

estimates table displays a table of coefficients and statistics for one or more sets of estimation results.

Options

stats(scalarlist) specifies one or more scalar statistics to be displayed in the table. scalarlist may contain

- aic Akaike’s information criterion
- bic Schwarz’s Bayesian information criterion
- rank rank of e(V) (# of free parameters in model)

along with the names of any scalars stored in e(). The specified statistics do not have to be available for all estimation results being displayed.
For example, `stats(N ll chi2 aic)` specifies that `e(N)`, `e(ll)`, `e(chi2)`, and AIC be included.

In Stata, `e(N)` records the number of observations; `e(ll)`, the log likelihood; and `e(chi2)`, the chi-squared test that all coefficients in the first equation of the model are equal to zero.

`star` and `star(#1 #2 #3)` specify that stars (asterisks) are to be used to mark significance. The second syntax specifies the significance levels for one, two, and three stars. If you specify simply `star`, that is equivalent to specifying `star(.05 .01 .001)`, which means one star (*) if $p < 0.05$, two stars (**) if $p < 0.01$, and three stars (***) if $p < 0.001$.

The `star` and `star()` options may not be combined with `se`, `t`, or `p` option.

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Options

`keep(coeflist)` and `drop(coeflist)` are alternatives; they specify coefficients to be included or omitted from the table. The default is to display all coefficients.

If `keep()` is specified, it specifies not only the coefficients to be included but also the order in which they appear.

A `coeflist` is a list of coefficient names, each name of which may be simple (for example, `price`), an equation name followed by a colon (for example, `mean:`), or a full name (for example, `mean:price`). Names are separated from each other by blanks.

When full names are not specified, all coefficients that match the partial specification are included. For instance, `drop(_cons)` would omit `_cons` for all equations.

`equations(matchlist)` specifies how the equations of the models in `namelist` are to be matched. The default is to match equations by name. Matching by name usually works well when all results were fit by the same estimation command. When you are comparing results from different estimation commands, however, specifying `equations()` may be necessary.

The most common usage is `equations(1)`, which indicates that all first equations are to be matched into one equation named #1.

`matchlist` has the syntax

```
  term [ , term ... ]
```

where `term` is

```
[ eqname = ] #:#...#:  (syntax 1)
[ eqname = ] #    (syntax 2)
```

In syntax 1, each `#` is a number or a period `.`. If a number, it specifies the position of the equation in the corresponding model; `1:3:1` would indicate that equation 1 in the first model matches equation 3 in the second, which matches equation 1 in the third. A period indicates that there is no corresponding equation in the model; `1:.:1` indicates that equation 1 in the first matches equation 1 in the third.

In syntax 2, you specify just one number, say, 1 or 2, and that is shorthand for `1:1...:1` or `2:2...:2`, meaning that equation 1 matches across all models specified or that equation 2 matches across all models specified.

Now that you can specify a `term`, you can put that together into a `matchlist` by separating one term from the other by commas. In what follows, we will assume that three names were specified,

```
  . estimates table alpha beta gamma, ...
```

`equations(1)` is equivalent to `equations(1:1:1)`; we would be saying that the first equations match across the board.
equations(1,:) would specify that equation 1 matches in models alpha and gamma but that there is nothing corresponding in model beta.

equations(1,2) is equivalent to equations(1:1:1, 2:2:2). We would be saying that the first equations match across the board and so do the second equations.

equations(1, 2,:) would specify that the first equations match across the board, that the second equations match for models alpha and gamma, and that there is nothing equivalent to equation 2 in model beta.

If equations() is specified, equations not matched by position are matched by name.

Numerical formats

b(\%fmt) specifies how the coefficients are to be displayed. You might specify b(\%9.2f) to make decimal points line up. There is also a b option, which specifies that coefficients are to be displayed, but that is just included for consistency with the se, t, and p options. Coefficients are always displayed.

se, t, and p specify that standard errors, t or z statistics, and significance levels are to be displayed. The default is not to display them. se(\%fmt), t(\%fmt), and p(\%fmt) specify that each is to be displayed and specifies the display format to be used to format them.

stfmt(\%fmt) specifies the format for displaying the scalar statistics included by the stats() option.

General format

varwidth(#) specifies the number of character positions used to display the names of the variables and statistics. The default is 12.

modelwidth(#) specifies the number of character positions used to display the names of the models. The default is 12.

eform displays coefficients in exponentiated form. For each coefficient, exp(\beta) rather than \beta is displayed, and standard errors are transformed appropriately. Display of the intercept, if any, is suppressed.

varlabel specifies that variable labels be displayed instead of variable names.

newpanel specifies that the statistics be displayed in a table separated by a blank line from the table with coefficients rather than in the style of another equation in the table of coefficients.

style(stylespec) specifies the style of the coefficient table.

style(oneline) specifies that a vertical line be displayed after the variables but not between the models. This is the default.

style(columns) specifies that vertical lines be displayed after each column.

style(noline) specifies that no vertical lines be displayed.

coded specifies that a compact table be displayed. This format is especially useful for comparing variables that are included in a large collection of models.

Reporting

display_options: noomitted, vsquish, noemptycells, baselevels, allbaselevels, nolabel, fvwrap(#), and fvwrapon(style); see [R] estimation options.

The following option is available with estimates table but is not shown in the dialog box:

title(string) specifies the title to appear above the table.
Remarks and examples

If you type estimates table without arguments, a table of the most recent estimation results will be shown:

```stata
. use http://www.stata-press.com/data/r13/auto
(1978 Automobile Data)
. regress mpg weight displ
(output omitted)
. estimates table
```

<table>
<thead>
<tr>
<th>Variable</th>
<th>active</th>
</tr>
</thead>
<tbody>
<tr>
<td>weight</td>
<td>-.00656711</td>
</tr>
<tr>
<td>displacement</td>
<td>.00528078</td>
</tr>
<tr>
<td>_cons</td>
<td>40.084522</td>
</tr>
</tbody>
</table>

The real use of estimates table, however, is for comparing estimation results, and that requires using it after estimates store:

```stata
. regress mpg weight displ
(output omitted)
. estimates store base
. regress mpg weight displ foreign
(output omitted)
. estimates store alt
. qreg mpg weight displ foreign
(output omitted)
. estimates store qreg
. estimates table base alt qreg, stats(r2)
```

<table>
<thead>
<tr>
<th>Variable</th>
<th>base</th>
<th>alt</th>
<th>qreg</th>
</tr>
</thead>
<tbody>
<tr>
<td>weight</td>
<td>-.00656711</td>
<td>-.00677449</td>
<td>-.00595056</td>
</tr>
<tr>
<td>displacement</td>
<td>.00528078</td>
<td>.00192865</td>
<td>.00018552</td>
</tr>
<tr>
<td>foreign</td>
<td>-1.6006312</td>
<td>-2.1326004</td>
<td></td>
</tr>
<tr>
<td>_cons</td>
<td>40.084522</td>
<td>41.847949</td>
<td>39.213348</td>
</tr>
<tr>
<td>r2</td>
<td>.6529307</td>
<td>.66287957</td>
<td></td>
</tr>
</tbody>
</table>

Stored results

estimates table stores the following in r():

- **Macros**
  - `r(names)`: names of results used

- **Matrices**
  - `r(coef)`: matrix $M$: $n \times 2+m$
    - $M[i, 2j−1]$: $i$th parameter estimate for model $j$
    - $M[i, 2j]$: variance of $M[i, 2j−1]$, $i=1,...,n$; $j=1,...,m$
  - `r(stats)`: matrix $S$: $k \times m$ (if option stats() specified)
    - $S[i, j]$: $i$th statistic for model $j$, $i=1,...,k$; $j=1,...,m$
References


Also see

[R] *estimates* — Save and manipulate estimation results