

```
. clear
.
. /*
> Back to Fan's Stata4Econ or other repositories:
> - http://fanwangecon.github.io
> - http://fanwangecon.github.io/Stata4Econ
> - http://fanwangecon.github.io/R4Econ
> - http://fanwangecon.github.io/M4Econ
> - http://fanwangecon.github.io/CodeDynaAsset/
> - http://fanwangecon.github.io/Math4Econ/
> - http://fanwangecon.github.io/Stat4Econ/
> - http://fanwangecon.github.io/Tex4Econ
>
> 1. Same regression for two Subgroups
> 2. Show alll subgroup coefficients in one regression
> */
. ///--- Start log
> set more off

. capture log close

. cd "${root_log}"
C:\Users\fan\Documents\Dropbox (UH-ECON)\Project Emily Minority Survey\CodeEdccRR\Board\tab45

. global curlogfile "~\Stata4Econ\reglin\discrete\fs_reg_d_interact"

. log using "${curlogfile}" , replace
(note: file C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.smcl not found)
```

```
name: <unnamed>
log: C:\Users\fan\Stata4Econ\reglin\discrete\fs_reg_d_interact.smcl
log type: smcl
opened on: 16 Aug 2019, 19:02:11
```

```
. log on
(log already on)
```

```
. ///--- Load Data
> set more off
```

```
. sysuse auto, clear
(1978 Automobile Data)
```

```
. tab rep78
```

Repair Record 1978	Freq.	Percent	Cum.
1	2	2.90	2.90
2	8	11.59	14.49
3	30	43.48	57.97
4	18	26.09	84.06
5	11	15.94	100.00
Total	69	100.00	

```
. tab foreign
```

Car type	Freq.	Percent	Cum.
Domestic	52	70.27	70.27
Foreign	22	29.73	100.00
Total	74	100.00	

```
. * 1. Same regression for two Subgroups
. eststo clear
```

```
. eststo, title(dom): regress weight ib3.rep78 if foreign == 0
```

Source	SS	df	MS	Number of obs	=	
Model	4501656.94	4	1125414.24	F(4, 43)	=	2.73
Residual	17746209.7	43	412702.552	Prob > F	=	0.0414
				R-squared	=	0.2023
				Adj R-squared	=	0.1281
Total	22247866.7	47	473358.865	Root MSE	=	642.42

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rep78					
1	-342.2222	470.7829	-0.73	0.471	-1291.646 607.202
2	-88.47222	258.5983	-0.34	0.734	-609.9855 433.041
4	90	247.2673	0.36	0.718	-408.662 588.662
5	-1482.222	470.7829	-3.15	0.003	-2431.646 -532.798
_cons	3442.222	123.6337	27.84	0.000	3192.891 3691.553

```
(est1 stored)
```

```
. eststo, title(foreign): regress weight ib3.rep78 if foreign == 1
```

Source	SS	df	MS	Number of obs	=	
Model	396711.111	2	198355.556	F(2, 18)	=	1.58
Residual	2263555.56	18	125753.086	Prob > F	=	0.2338
				R-squared	=	0.1491
				Adj R-squared	=	0.0546
Total	2660266.67	20	133013.333	Root MSE	=	354.62

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
rep78					
4	197.7778	236.4112	0.84	0.414	-298.9037 694.4593
5	393.3333	236.4112	1.66	0.113	-103.3482 890.0149
_cons	2010	204.7381	9.82	0.000	1579.861 2440.139

```
(est2 stored)
```

```
. esttab, mtitle title("Foreign or Domestic")
```

```
Foreign or Domestic
```

	(1) dom	(2) foreign
1.rep78	-342.2 (-0.73)	
2.rep78	-88.47 (-0.34)	
3.rep78	0 (.)	0 (.)
4.rep78	90.00 (0.36)	197.8 (0.84)
5.rep78	-1482.2** (-3.15)	393.3 (1.66)
_cons	3442.2*** (27.84)	2010.0*** (9.82)
N	48	21

```
t statistics in parentheses
* p<0.05, ** p<0.01, *** p<0.001
```

```
. * 2. Show alll subgroup coefficients in one regression
. capture drop domestic
```

```
. recode foreign ///
> (0 = 1 "domestic") ///1
> (1 = 0 "foreign") ///
> (else = .) ///
> , ///
> gen(domestic)
(74 differences between foreign and domestic)
```

```
. tab domestic foreign
```

RECODE of foreign (Car type)	Car type		Total
	Domestic	Foreign	
foreign	0	22	22
domestic	52	0	52
Total	52	22	74

```
. * using factor for binary
. eststo clear

. eststo, title(both): quietly regress ///
> weight ///
> ib0.foreign ib0.domestic ///
> ib3.rep78#ib0.foreign ///
> ib3.rep78#ib0.domestic ///
> , noc
(est1 stored)

. esttab, mtitle title("Foreign or Domestic")
```

	(1)
	both
0.foreign	0 (.)
1.foreign	<b>2010.0***</b> (6.08)
0.domestic	0 (.)
1.domestic	<b>3442.2***</b> (31.23)
1.rep78#0.~n	-342.2 (-0.82)
1.rep78#1.~n	0 (.)
2.rep78#0.~n	-88.47 (-0.38)
2.rep78#1.~n	0 (.)
3.rep78#0.~n	0 (.)
3.rep78#1.~n	0 (.)
4.rep78#0.~n	90.00 (0.41)
4.rep78#1.~n	197.8 (0.52)
5.rep78#0.~n	<b>-1482.2***</b> (-3.53)
5.rep78#1.~n	<b>393.3</b> (1.03)
1.rep78#0.~c	0 (.)
1.rep78#1.~c	0 (.)
2.rep78#0.~c	0 (.)
2.rep78#1.~c	0 (.)
3.rep78#0.~c	0 (.)
3.rep78#1.~c	0 (.)
4.rep78#0.~c	0 (.)
4.rep78#1.~c	0 (.)
5.rep78#0.~c	0 (.)
5.rep78#1.~c	0 (.)
N	<b>69</b>

t statistics in parentheses  
\* p<0.05, \*\* p<0.01, \*\*\* p<0.001

```
. * Streamlined
. eststo clear
```

```
. regress ///
> weight ///
> ib0.foreign ib0.domestic ///
> ib3.rep78#ib0.foreign ///
> , noc
```

note: 1.rep78#1.foreign identifies no observations in the sample  
note: 2.rep78#1.foreign identifies no observations in the sample

Source	SS	df	MS	Number of obs	=	69
Model	<b>657066735</b>	<b>8</b>	<b>82133341.8</b>	F(8, 61)	=	<b>250.38</b>
Residual	<b>20009765.3</b>	<b>61</b>	<b>328028.939</b>	Prob > F	=	<b>0.0000</b>
				R-squared	=	<b>0.9704</b>
				Adj R-squared	=	<b>0.9666</b>
Total	<b>677076500</b>	<b>69</b>	<b>9812702.9</b>	Root MSE	=	<b>572.74</b>

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
foreign	<b>2010</b>	<b>330.6705</b>	<b>6.08</b>	<b>0.000</b>	<b>1348.783 2671.217</b>
domestic	<b>3442.222</b>	<b>110.2235</b>	<b>31.23</b>	<b>0.000</b>	<b>3221.817 3662.628</b>
rep78#foreign					
1#Domestic	<b>-342.2222</b>	<b>419.7186</b>	<b>-0.82</b>	<b>0.418</b>	<b>-1181.501 497.057</b>
1#Foreign	0	(empty)			
2#Domestic	<b>-88.47222</b>	<b>230.549</b>	<b>-0.38</b>	<b>0.703</b>	<b>-549.4834 372.539</b>
2#Foreign	0	(empty)			
4#Domestic	<b>90</b>	<b>220.447</b>	<b>0.41</b>	<b>0.685</b>	<b>-350.811 530.811</b>
4#Foreign	<b>197.7778</b>	<b>381.8254</b>	<b>0.52</b>	<b>0.606</b>	<b>-565.7293 961.2849</b>
5#Domestic	<b>-1482.222</b>	<b>419.7186</b>	<b>-3.53</b>	<b>0.001</b>	<b>-2321.501 -642.943</b>
5#Foreign	<b>393.3333</b>	<b>381.8254</b>	<b>1.03</b>	<b>0.307</b>	<b>-370.1738 1156.84</b>

```
. esttab, mtitle title("Foreign or Domestic")
```

	(1)
	.
0.foreign	0 (.)
1.foreign	<b>2010.0***</b> (6.08)
0.domestic	0 (.)
1.domestic	<b>3442.2***</b> (31.23)
1.rep78#0.~n	-342.2 (-0.82)
1.rep78#1.~n	0 (.)
2.rep78#0.~n	-88.47 (-0.38)
2.rep78#1.~n	0 (.)
3.rep78#0.~n	0 (.)
3.rep78#1.~n	0 (.)
4.rep78#0.~n	90.00 (0.41)

5.rep78#0.~n -1482.2\*\*\*  
 (-3.53)

5.rep78#1.~n 393.3  
 (1.03)

N 69

t statistics in parentheses  
 \* p<0.05, \*\* p<0.01, \*\*\* p<0.001

. \* Streamlined 2  
 . eststo clear

```
. regress ///
> weight ///
> ib0.foreign ///
> ib3.rep78#ib0.foreign
note: 1.rep78#1.foreign identifies no observations in the sample
note: 2.rep78#1.foreign identifies no observations in the sample
```

Source	SS	df	MS	Number of obs	=	69
Model	22735950.7	7	3247992.95	F(7, 61)	=	9.90
Residual	20009765.3	61	328028.939	Prob > F	=	0.0000
				R-squared	=	0.5319
				Adj R-squared	=	0.4782
Total	42745715.9	68	628613.47	Root MSE	=	572.74

weight	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
foreign	-1432.222	348.5573	-4.11	0.000	-2129.206	-735.2388
Foreign						
rep78#foreign						
1#Domestic	-342.2222	419.7186	-0.82	0.418	-1181.501	497.057
1#Foreign	0	(empty)				
2#Domestic	-88.47222	230.549	-0.38	0.703	-549.4834	372.539
2#Foreign	0	(empty)				
4#Domestic	90	220.447	0.41	0.685	-350.811	530.811
4#Foreign	197.7778	381.8254	0.52	0.606	-565.7293	961.2849
5#Domestic	-1482.222	419.7186	-3.53	0.001	-2321.501	-642.943
5#Foreign	393.3333	381.8254	1.03	0.307	-370.1738	1156.84
_cons	3442.222	110.2235	31.23	0.000	3221.817	3662.628

. esttab, mtitle title("Foreign or Domestic")

Foreign or Domestic

	(1)
0.foreign	0 (.)
1.foreign	-1432.2*** (-4.11)
1.rep78#0.~n	-342.2 (-0.82)
1.rep78#1.~n	0 (.)
2.rep78#0.~n	-88.47 (-0.38)
2.rep78#1.~n	0 (.)
3.rep78#0.~n	0 (.)
3.rep78#1.~n	0 (.)
4.rep78#0.~n	90.00 (0.41)
4.rep78#1.~n	197.8 (0.52)
5.rep78#0.~n	-1482.2*** (-3.53)
5.rep78#1.~n	393.3 (1.03)
_cons	3442.2*** (31.23)
N	69

t statistics in parentheses  
 \* p<0.05, \*\* p<0.01, \*\*\* p<0.001

. \* using cts for binary  
 . eststo clear

```
. eststo, title(both): quietly regress ///
> weight ///
> c.foreign c.domestic ///
> ib3.rep78#c.foreign ///
> ib3.rep78#c.domestic ///
> , noc
(est1 stored)
```

. esttab, mtitle title("Foreign or Domestic")

Foreign or Domestic

	(1)	both
foreign	2010.0*** (6.08)	
domestic	3442.2*** (31.23)	
1.rep78#c.~n	0 (.)	
2.rep78#c.~n	0 (.)	
3.rep78#c.~n	0 (.)	
4.rep78#c.~n	197.8 (0.52)	
5.rep78#c.~n	393.3 (1.03)	
1.rep78#c.~c	-342.2 (-0.82)	
2.rep78#c.~c	-88.47 (-0.38)	
3.rep78#c.~c	0 (.)	
4.rep78#c.~c	90.00 (0.41)	
5.rep78#c.~c	-1482.2*** (-3.53)	
N	69	

t statistics in parentheses  
 \* p<0.05, \*\* p<0.01, \*\*\* p<0.001

```
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. capture noisily {
.   log2html "${curlogfile}", replace
HTML log file ~\Stata4Econ\reglin\discrete\fs_reg_d_interact.html created
. }

. ///--- to PDF
> capture noisily {
.   translator set Results2pdf logo off
.   translator set Results2pdf fontsize 8
.   translator set Results2pdf pagesize custom
.   translator set Results2pdf pagewidth 9
.   translator set Results2pdf pageheight 20
.   translator set Results2pdf lmargin 0.2
.   translator set Results2pdf rmargin 0.2
.   translator set Results2pdf tmargin 0.2
.   translator set Results2pdf bmargin 0.2
.   translate @Results "${curlogfile}.pdf", replace translator(Results2pdf)
```