```
          name:  <unnamed>
           log:  C:\Users\fan\Stata4Econ\reglin\multipanel\allpurpose\allpurpose.smcl
      log type:  smcl
     opened on:   9 Apr 2020, 11:23:03

 1 . log on
   (log already on)

 2 .
 3 . set trace off

 4 . set tracedepth 1

 5 .
 6 . /////////////////////////////////////////////////
   > ///--- A0. Load Data
   > /////////////////////////////////////////////////
   >
 7 . set more off

 8 . set trace off

 9 .
10. sysuse auto, clear
   (1978 Automobile Data)

11.
12.    ///--- Controls
   >    global quiornot "qui"

13.    * global quiornot "noi"
14.
15.    /////////////////////////////////////////////////
   >    ///--- A1. Core String Initiation
   >    /////////////////////////////////////////////////
   >    /*
   >      A regression has:
   >        1. reg method: stc_rgc
   >        2. LHS: svr_lhs
   >        3. RHS (to keep): svr_rhs (go to svr_kep)
   >        4. RHS (controls not to show in table): svr_cov
   >        5. Conditions: svr_cdn
   >        6. reg options: stc_opt
   >    */
16.
17.    * rgc = regression, opt = option
18.    global stc_rgc "reg"

19.    global stc_opt ", robust"

20.
21.    * sca = what scalar statistics to obtain from reg
22.    global stc_sca "r2 rank"

23.
24.    * cdn = conditioning
25.    global sif_cdn "if price !=. & foreign !=."

26.
27.    * regression outcome
28.    global svr_lhs "price"

29.
30.    * right and side and what to Display
31.    * svr_rhs what we want to keep on table
32.    * svr_cov controls to not show on table
33.    * this keeping aspect is not automatic, to allow flexibility, can specify
34.    * with svr_kep what should be kept, below it is keeping svr_rhs.
35.    global svr_rhs "rep78"

36.    global svr_cov "gear_ratio"

37.
38.    global svr_kep "${svr_rhs}"

39.
40.    /////////////////////////////////////////////////
   >    ///--- A2. Set Number of Rows and Columns
   >    /////////////////////////////////////////////////
   >
41.    * column count, and panel count
42.    * can specify any numbers here, code will run for any col and row count
43.    * if both equal to 1, will only generate 1 panel with 1 column of regression
44.    * if both very large, but do not specify column or panel specific variables or
45.    * conditions, will just keep running identical regressions over and over.
46.    global it_col_cnt = 7

47.    global it_pan_cnt = 6

48.
49.    /////////////////////////////////////////////////
   >    ///--- A3. Labeling
   >    /////////////////////////////////////////////////
   >
50.    * column title, panel title, and slb_pan_nte = panel notes
51.    global slb_col "price"

52.    global slb_pan "current panel results"

53.    global slb_pan_nte "general notes"

54.
55.    * eso = esttab options
56.    global slb_eso "label mtitles p stats(N ${stc_sca}) star(* 0.10 ** 0.05 *** 0.01)"

57.    global slb_tex_eso "booktabs ${slb_eso}"

58.
59. /////////////////////////////////////////////////
   > ///--- B1. Column Specific Strings
   > /////////////////////////////////////////////////
   >
60.    * Column titling, some columns get column specific titles
61.    global slb_col_3 "wgt"

62.    global slb_col_4 "areg"

63.    global slb_col_5 "gear <= 3"

64.    global slb_col_6 "reg"

65.    global slb_col_7 "areg"

66.
67.    * change regression method for column 4
68.    global stc_rgc_col_4 "areg"

69.    global stc_opt_col_4 ", absorb(foreign)"

70.    global stc_rgc_col_7 "areg"

71.    global stc_opt_col_7 ", absorb(foreign)"

72.
73.    * this means the third column's lhs var will be weight
74.    global svr_lhs_col_3 "weight"

75.
76.    * below changing condition for 5th and 3rd column, append to existing conditions
77.    global sif_cdn_col_5 "& gear_ratio <= 3"

78.    global sif_cdn_col_3 `"& trunk != 5 & ~strpos(make, "Ford")"'

79.
80.    * append these variables to column 4 and 5 estimations
81.    global svr_rhs_col_4 "weight"

82.    global svr_rhs_col_5 "turn"

83.
84. /////////////////////////////////////////////////
   > ///--- B2. Panel Specific Strings
   > /////////////////////////////////////////////////
   >
85.    * Panel titling, 1 2 3 get panel specific titles, other use base
86.    global slb_pan_1 "Panel A, foreign == 0"

87.    global slb_pan_2 "Panel B, foreign == 1"
```

```
88.    global slb_pan_3 "Panel C, length >= 190"

89.
90.    * Panel Specific Notes
91.    global slb_pan_nte_1 `"""This panel only includes foreign == 0. Absorb no effects."""'

92.    global slb_pan_nte_2 `"""This panel then focuses only on foreign == 1"""'

93.    global slb_pan_nte_2 `"${slb_pan_nte_2} "Hi there, more notes next line"""'

94.    global slb_pan_nte_5 `"""This panel is the 5th" "Yes it is the 5th, so what"""'

95.
96.    * the 3rd panel and 6 panel lhs variable is mpg, note column override panel lhs
97.    global svr_lhs_pan_3 "mpg"

98.    global svr_lhs_pan_6 "mpg"

99.
100.   * panel specific conditioning, appending to column and base conditioning
101.   global sif_cdn_pan_1 "& foreign == 0"

102.   global sif_cdn_pan_2 "& foreign == 1"

103.   global sif_cdn_pan_3 "& length >= 190"

104
105.   * panel specific rhs variables, append to column and base
106.   global svr_rhs_pan_1 "mpg headroom"

107.   global svr_rhs_pan_4 "mpg"

108.
109.   * keeping
110.   global svr_kep_pan_1 "${svr_rhs_pan_1} ${svr_rhs_col_1} ${svr_rhs_col_5}"

111.   global svr_kep_pan_4 "${svr_rhs_pan_4} ${svr_rhs_col_1} ${svr_rhs_col_5}"

112
113 ///////////////////////////////////////////////
  > ///--- B3. Panel and Column Specific Strings
  > ///////////////////////////////////////////////
  >
114    * RHS for panel 5 and column 4 will have two more covariates
115    global svr_rhs_pan_5_col_4 "length turn"

116    global svr_kep_pan_4 "${svr_kep_pan_4} ${svr_rhs_pan_5_col_4}"

117
118 ///////////////////////////////////////////////
  > ///--- C. Define Regression Strings
  > ///////////////////////////////////////////////
  >
119        foreach it_pan_ctr of numlist 1(1)$it_pan_cnt {
  2.               foreach it_col_ctr of numlist 1(1)$it_col_cnt {
  3.
120                    ///--- Counters
  >                    global it_col_ctr "`it_col_ctr'"
  4.                   global it_pan_ctr "`it_pan_ctr'"
  5.
121                    ///--- Reset Strings to Default Always, _u = use
  >
122                    * if there are panel or column specific values, replace, eith col or row specific
123                    * generates: stc_rgc_u and stc_opt_u
124                    global stc_rgc_u "${stc_rgc}"
  6.                   global stc_opt_u "${stc_opt}"
  7.                   global svr_lhs_u "${svr_lhs}"
  8.                   global st_ls_rep "stc_rgc stc_opt svr_lhs"
  9.                   foreach st_seg in $st_ls_rep {
 10.                          global st_seg "`st_seg'"
 11.
125                            * di `"${${st_seg}_pan_${it_pan_ctr}: ${${st_seg}_pan_${it_pan_ctr}}"'
126                            * di `"${${st_seg}_col_${it_col_ctr}: ${${st_seg}_col_${it_col_ctr}}"'
127                            * di `"${${st_seg}_pan_${it_pan_ctr}_col_${it_col_ctr}: ${${st_seg}_pan_${it_pan_ctr}_col_$
  > {it_col_ctr}}"'
128
129                            if (`"${${st_seg}_pan_${it_pan_ctr}}"' != "") {
 12.                                  global ${st_seg}_u "${${st_seg}_pan_${it_pan_ctr}}"'
 13.                          }
 14.                          else if (`"${${st_seg}_col_${it_col_ctr}}"' != "") {
 15.                                  global ${st_seg}_u `"${${st_seg}_col_${it_col_ctr}}"'
 16.                          }
 17.                          else if (`"${${st_seg}_pan_${it_pan_ctr}_col_${it_col_ctr}}"' != "") {
 18.                                  global ${st_seg}_u `"${${st_seg}_pan_${it_pan_ctr}_col_${it_col_ctr}}"'
 19.                          }
 20.                            * di `"${st_seg}_u: ${${st_seg}_u}"'
130                    }
 21.
131                    * if there are panel or column specific values, append
132                    global svr_rhs_u "${svr_rhs} ${svr_rhs_pan_${it_pan_ctr}} ${svr_rhs_col_${it_col_ctr}}"
 22.                   global svr_cov_u "${svr_cov} ${svr_cov_pan_${it_pan_ctr}} ${svr_cov_col_${it_col_ctr}}"
 23.                   global sif_cdn_u `"${sif_cdn} ${sif_cdn_pan_${it_pan_ctr}} ${sif_cdn_col_${it_col_ctr}}"'
 24.
133                    ///--- Compose Regression String
  >                    global srg_pan_${it_pan_ctr}_col_${it_col_ctr} `"${stc_rgc_u} ${svr_lhs_u} ${svr_rhs_u} ${svr_cov
  > _u} ${sif_cdn_u} ${stc_opt_u}"'
 25.
134                    ///--- Display Regression String
  >                    di "PAN={$it_pan_ctr}, COL={$it_col_ctr}"
 26.                   di `"${srg_pan_${it_pan_ctr}_col_${it_col_ctr}}"'
 27.
135            }
 28.    }
PAN={1}, COL={1}
  reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
PAN={1}, COL={2}
  reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
PAN={1}, COL={3}
  reg weight rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0 & trunk != 5 & ~strpos(make, "Ford")
  > , robust
PAN={1}, COL={4}
  areg price rep78 mpg headroom weight gear_ratio   if price !=. & foreign !=. & foreign == 0  , absorb(foreign)
PAN={1}, COL={5}
  reg price rep78 mpg headroom turn gear_ratio   if price !=. & foreign !=. & foreign == 0 & gear_ratio <= 3 , robust
PAN={1}, COL={6}
  reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
PAN={1}, COL={7}
  areg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , absorb(foreign)
PAN={2}, COL={1}
  reg price rep78    gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
PAN={2}, COL={2}
  reg price rep78    gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
PAN={2}, COL={3}
  reg weight rep78    gear_ratio   if price !=. & foreign !=. & foreign == 1 & trunk != 5 & ~strpos(make, "Ford") , robust
PAN={2}, COL={4}
  areg price rep78   weight gear_ratio   if price !=. & foreign !=. & foreign == 1  , absorb(foreign)
PAN={2}, COL={5}
  reg price rep78   turn gear_ratio   if price !=. & foreign !=. & foreign == 1 & gear_ratio <= 3 , robust
PAN={2}, COL={6}
  reg price rep78    gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
PAN={2}, COL={7}
  areg price rep78    gear_ratio   if price !=. & foreign !=. & foreign == 1  , absorb(foreign)
PAN={3}, COL={1}
  reg mpg rep78    gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
PAN={3}, COL={2}
  reg mpg rep78    gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
PAN={3}, COL={3}
  reg mpg rep78    gear_ratio   if price !=. & foreign !=. & length >= 190 & trunk != 5 & ~strpos(make, "Ford") , robust
PAN={3}, COL={4}
  areg mpg rep78   weight gear_ratio   if price !=. & foreign !=. & length >= 190  , absorb(foreign)
PAN={3}, COL={5}
  reg mpg rep78   turn gear_ratio   if price !=. & foreign !=. & length >= 190 & gear_ratio <= 3 , robust
PAN={3}, COL={6}
  reg mpg rep78    gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
PAN={3}, COL={7}
  areg mpg rep78    gear_ratio   if price !=. & foreign !=. & length >= 190  , absorb(foreign)
PAN={4}, COL={1}
  reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.   , robust
PAN={4}, COL={2}
  reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.   , robust
PAN={4}, COL={3}
  reg weight rep78 mpg  gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
PAN={4}, COL={4}
  areg price rep78 mpg weight gear_ratio   if price !=. & foreign !=.   , absorb(foreign)
PAN={4}, COL={5}
  reg price rep78 mpg turn gear_ratio   if price !=. & foreign !=.  & gear_ratio <= 3 , robust
PAN={4}, COL={6}
  reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.   , robust
PAN={4}, COL={7}
  areg price rep78 mpg  gear_ratio   if price !=. & foreign !=.   , absorb(foreign)
PAN={5}, COL={1}
  reg price rep78    gear_ratio   if price !=. & foreign !=.   , robust
PAN={5}, COL={2}
  reg price rep78    gear_ratio   if price !=. & foreign !=.   , robust
PAN={5}, COL={3}
  reg weight rep78    gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
PAN={5}, COL={4}
  areg price rep78   weight gear_ratio   if price !=. & foreign !=.   , absorb(foreign)
PAN={5}, COL={5}
  reg price rep78   turn gear_ratio   if price !=. & foreign !=.  & gear_ratio <= 3 , robust
PAN={5}, COL={6}
  reg price rep78    gear_ratio   if price !=. & foreign !=.   , robust
```

```
      PAN={5}, COL={7}
      areg price rep78   gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={6}, COL={1}
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={6}, COL={2}
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={6}, COL={3}
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
      PAN={6}, COL={4}
      areg mpg rep78   weight gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={6}, COL={5}
      reg mpg rep78   turn gear_ratio   if price !=. & foreign !=.  & gear_ratio <= 3 , robust
      PAN={6}, COL={6}
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={6}, COL={7}
      areg mpg rep78   gear_ratio   if price !=. & foreign !=.    , absorb(foreign)

136
137 /////////////////////////////////////////////////
  > ///--- D. Run Regressions
  > /////////////////////////////////////////////////
  >
138         eststo clear

139         global it_reg_ctr = 0

140
141         ///--- Loop over panels
  >         foreach it_pan_ctr of numlist 1(1)$it_pan_cnt {
  2.
142                 ///--- Counters
  >                 global it_pan_ctr "`it_pan_ctr'"
  3.
143                 ///--- Model Store Name
  >                 global st_cur_sm_stor "smd_${it_pan_ctr}_m"
  4.                   global ${st_cur_sm_stor} ""
  5.
144                 ///--- Loop over regression columns
  >                 foreach it_col_ctr of numlist 1(1)$it_col_cnt {
  6.
145                         ///--- Counters
  >                         global it_col_ctr "`it_col_ctr'"
  7.
146                         global it_reg_ctr = ${it_reg_ctr} + 1
  8.                         global st_cur_srg_name "srg_pan_${it_pan_ctr}_col_${it_col_ctr}"
  9.
147                         ///--- Regression String Name
  >                         di "PAN={$it_pan_ctr}, COL={$it_col_ctr}, ${st_cur_srg_name}"
 10.                         di `"${${st_cur_srg_name}}"'
 11.
148                         ///--- Reset Strings to Default Always
  >                         global slb_col_u "${slb_col}"
 12.                         global st_ls_rep "slb_col"
 13.                         foreach st_seg in $st_ls_rep {
 14.                             global st_seg "`st_seg'"
 15.                             if ("${${st_seg}_${it_col_ctr}}" != "") {
 16.                                 global ${st_seg}_u `"${${st_seg}_${it_col_ctr}}"'
 17.                             }
 18.                         }
 19.
149                         ///--- Regress
  >                         capture $quiornot {
 20.                             eststo m${it_reg_ctr}, title("${slb_col_u}") : ${$st_cur_srg_name}
 21.                         }
 22.                         if _rc!=0 {
 23.                             ///--- This means this this regression failed, proceed with empty col
  >                             * Generate a fake observation to create a new estimated model
150                             * Then replace the observation N by setting it to 0, otherwise N = 1
151                             capture drop aaa
 24.                             gen aaa = 0 if _n == 1
 25.                             eststo m${it_reg_ctr}, title("${slb_col_u}") : estpost tabstat aaa , statistics(n) c(s
  > )
 26.                             estadd scalar N = 0, replace
 27.                         }
 28.
152                         ///--- Estadd Controls
  >                         * foreach st_scalar_name in $stc_sca {
153                         *     estadd local ${st_scalar_name} e(${st_scalar_name})
154                         * }
155
156                         ///--- Track Regression Store
  >                         global $st_cur_sm_stor "${${st_cur_sm_stor}} m${it_reg_ctr}"
 29.                     }
 30.         }
      PAN={1}, COL={1}, srg_pan_1_col_1
      reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
      PAN={1}, COL={2}, srg_pan_1_col_2
      reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
      PAN={1}, COL={3}, srg_pan_1_col_3
      reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0 & trunk != 5 & ~strpos(make, "Ford")
  > , robust
      PAN={1}, COL={4}, srg_pan_1_col_4
      areg price rep78 mpg headroom weight gear_ratio   if price !=. & foreign !=. & foreign == 0  , absorb(foreign)
      PAN={1}, COL={5}, srg_pan_1_col_5
      reg price rep78 mpg headroom turn gear_ratio   if price !=. & foreign !=. & foreign == 0 & gear_ratio <= 3 , robust
      PAN={1}, COL={6}, srg_pan_1_col_6
      reg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , robust
      PAN={1}, COL={7}, srg_pan_1_col_7
      areg price rep78 mpg headroom  gear_ratio   if price !=. & foreign !=. & foreign == 0  , absorb(foreign)
      PAN={2}, COL={1}, srg_pan_2_col_1
      reg price rep78   gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
      PAN={2}, COL={2}, srg_pan_2_col_2
      reg price rep78   gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
      PAN={2}, COL={3}, srg_pan_2_col_3
      reg weight rep78   gear_ratio   if price !=. & foreign !=. & foreign == 1 & trunk != 5 & ~strpos(make, "Ford") , robust
      PAN={2}, COL={4}, srg_pan_2_col_4
      areg price rep78   weight gear_ratio   if price !=. & foreign !=. & foreign == 1  , absorb(foreign)
      PAN={2}, COL={5}, srg_pan_2_col_5
      reg price rep78   turn gear_ratio   if price !=. & foreign !=. & foreign == 1 & gear_ratio <= 3 , robust
      (73 missing values generated)

      Summary statistics: count
          for variables: aaa

                    |   e(count)
      ------------- + ----------
             aaa    |      1

      added scalar:
                    e(N) =   0
      PAN={2}, COL={6}, srg_pan_2_col_6
      reg price rep78   gear_ratio   if price !=. & foreign !=. & foreign == 1  , robust
      PAN={2}, COL={7}, srg_pan_2_col_7
      areg price rep78   gear_ratio   if price !=. & foreign !=. & foreign == 1  , absorb(foreign)
      PAN={3}, COL={1}, srg_pan_3_col_1
      reg mpg rep78   gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
      PAN={3}, COL={2}, srg_pan_3_col_2
      reg mpg rep78   gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
      PAN={3}, COL={3}, srg_pan_3_col_3
      reg mpg rep78   gear_ratio   if price !=. & foreign !=. & length >= 190 & trunk != 5 & ~strpos(make, "Ford") , robust
      PAN={3}, COL={4}, srg_pan_3_col_4
      areg mpg rep78   weight gear_ratio   if price !=. & foreign !=. & length >= 190  , absorb(foreign)
      PAN={3}, COL={5}, srg_pan_3_col_5
      reg mpg rep78   turn gear_ratio   if price !=. & foreign !=. & length >= 190 & gear_ratio <= 3 , robust
      PAN={3}, COL={6}, srg_pan_3_col_6
      reg mpg rep78   gear_ratio   if price !=. & foreign !=. & length >= 190  , robust
      PAN={3}, COL={7}, srg_pan_3_col_7
      areg mpg rep78   gear_ratio   if price !=. & foreign !=. & length >= 190  , absorb(foreign)
      PAN={4}, COL={1}, srg_pan_4_col_1
      reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.    , robust
      PAN={4}, COL={2}, srg_pan_4_col_2
      reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.    , robust
      PAN={4}, COL={3}, srg_pan_4_col_3
      reg weight rep78 mpg  gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
      PAN={4}, COL={4}, srg_pan_4_col_4
      areg price rep78 mpg weight gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={4}, COL={5}, srg_pan_4_col_5
      reg price rep78 mpg turn gear_ratio   if price !=. & foreign !=.  & gear_ratio <= 3 , robust
      PAN={4}, COL={6}, srg_pan_4_col_6
      reg price rep78 mpg  gear_ratio   if price !=. & foreign !=.    , robust
      PAN={4}, COL={7}, srg_pan_4_col_7
      areg price rep78 mpg  gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={5}, COL={1}, srg_pan_5_col_1
      reg price rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={5}, COL={2}, srg_pan_5_col_2
      reg price rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={5}, COL={3}, srg_pan_5_col_3
      reg weight rep78   gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
      PAN={5}, COL={4}, srg_pan_5_col_4
      areg price rep78   weight gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={5}, COL={5}, srg_pan_5_col_5
      reg price rep78   turn gear_ratio   if price !=. & foreign !=.  & gear_ratio <= 3 , robust
      PAN={5}, COL={6}, srg_pan_5_col_6
      reg price rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={5}, COL={7}, srg_pan_5_col_7
      areg price rep78   gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
      PAN={6}, COL={1}, srg_pan_6_col_1
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={6}, COL={2}, srg_pan_6_col_2
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
      PAN={6}, COL={3}, srg_pan_6_col_3
      reg mpg rep78   gear_ratio   if price !=. & foreign !=.  & trunk != 5 & ~strpos(make, "Ford") , robust
```

```
  PAN={6}, COL={4}, srg_pan_6_col_4
  areg mpg rep78  weight gear_ratio   if price !=. & foreign !=.    , absorb(foreign)
  PAN={6}, COL={5}, srg_pan_6_col_5
  reg mpg rep78  turn gear_ratio   if price !=. & foreign !=. & gear_ratio <= 3 , robust
  PAN={6}, COL={6}, srg_pan_6_col_6
  reg mpg rep78   gear_ratio   if price !=. & foreign !=.    , robust
  PAN={6}, COL={7}, srg_pan_6_col_7
  areg mpg rep78   gear_ratio   if price !=. & foreign !=.    , absorb(foreign)

157
158          di "${${st_cur_sm_stor}}"
  m36 m37 m38 m39 m40 m41 m42

159
160          ///--- Regression Panel String list
  >      foreach it_pan_ctr of numlist 1(1)$it_pan_cnt {
  2.              global it_pan_ctr "`it_pan_ctr'"
  3.              global st_cur_sm_stor "smd_${it_pan_ctr}_m"
  4.              di "${${st_cur_sm_stor}}"
  5.      }
  smd_1_m
  smd_2_m
  smd_3_m
  smd_4_m
  smd_5_m
  smd_6_m

161
162 ///////////////////////////////////////////////
  > ///--- E. Show Results
  > ///////////////////////////////////////////////
  >
163          foreach it_pan_ctr of numlist 1(1)$it_pan_cnt {
  2.
164              global it_pan_ctr "`it_pan_ctr'"
  3.
165              global slb_eso_u "${slb_eso}"
  4.              global slb_tex_eso_u "${slb_tex_eso}"
  5.
166              global slb_pan_u "${slb_pan}"
  6.              global slb_pan_nte_u "${slb_pan_nte}"
  7.
167              global st_ls_rep "slb_pan slb_pan_nte"
  8.              foreach st_seg in $st_ls_rep {
  9.                  global st_seg "`st_seg'"
  10.                 if (`"${${st_seg}_${it_pan_ctr}}"' != "") {
  11.                     global ${st_seg}_u `"${${st_seg}_${it_pan_ctr}}"'
  12.                 }
  13.             }
  14.
168              global svr_kep_u "${svr_kep} ${svr_kep_pan_${it_pan_ctr}}"
  15.             global st_esttab_opts_main `"addnotes(${slb_pan_nte_u}) title("${slb_pan_u}") keep(${svr_kep_u}) order
  > (${svr_kep_u})"'
  16.             global st_esttab_opts_tex `"${st_esttab_opts_main} ${slb_tex_eso_u}"'
  17.             global st_esttab_opts_oth `"${st_esttab_opts_main} ${slb_eso_u}"'
  18.
169              di "MODELS: ${smd_${it_pan_ctr}_m}"
  19.             di `"st_esttab_opts_main: ${st_esttab_opts_main}"'
  20.
170              ///--- output to log
  >              esttab ${smd_${it_pan_ctr}_m}, ${st_esttab_opts_oth}
  21.
171              ///--- save results to html, rtf, as well as tex
  >              if ($it_pan_ctr == 1) {
  22.                 global st_replace "replace"
  23.             }
  24.             else {
  25.                 global st_replace "append"
  26.             }
  27.             esttab ${smd_${it_pan_ctr}_m} using "${st_tab_html}", ${st_esttab_opts_oth} $st_replace
  28.             esttab ${smd_${it_pan_ctr}_m} using "${st_tab_rtf}",  ${st_esttab_opts_oth} $st_replace
  29.             esttab ${smd_${it_pan_ctr}_m} using "${st_tab_tex}",  ${st_esttab_opts_tex} $st_replace
  30.         }
172      }
  MODELS:  m1 m2 m3 m4 m5 m6 m7
  st_esttab_opts_main: addnotes("This panel only includes foreign == 0. Absorb no effects.") title("Panel A, foreign == 0") k
  > eep(rep78 mpg headroom  turn) order(rep78 mpg headroom  turn)

  Panel A, foreign == 0
```

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)						
	price	price	wgt	areg	gear <= 3	reg
> areg						
Repair Record 1978	404.2	404.2	71.68*	215.3	297.7	404.2
> 404.2						
	(0.252)	(0.252)	(0.063)	(0.602)	(0.547)	(0.252)
> 0.380)						
Mileage (mpg)	-226.9**	-226.9**	-107.8***	167.5	-175.7	-226.9**
> -226.9**						
	(0.046)	(0.046)	(0.000)	(0.261)	(0.409)	(0.046)
> 0.036)						
Headroom (in.)	-426.0	-426.0	-27.26	-470.6	-431.9	-426.0
> -426.0						
	(0.191)	(0.191)	(0.535)	(0.259)	(0.382)	(0.191)
> 0.361)						
Turn Circle (ft.)					126.7	
>						
					(0.499)	
>						
N	48	48	46	48	37	48
> 48						
r2	0.431	0.431	0.792	0.558	0.450	0.431
> 0.431						
rank	5	5	5	6	6	5
> 5						

```
  p-values in parentheses
  This panel only includes foreign == 0. Absorb no effects.
  * p<0.10, ** p<0.05, *** p<0.01
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)
  MODELS:  m8 m9 m10 m11 m12 m13 m14
  st_esttab_opts_main: addnotes("This panel then focuses only on foreign == 1" "Hi there, more notes next line") title("Panel
  > B, foreign == 1") keep(rep78 ) order(rep78 )

  Panel B, foreign == 1
```

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)						
	price	price	wgt	areg	gear <= 3	reg
> areg						
Repair Record 1978	182.2	182.2	50.78	-356.9		182.2
> 182.2						
	(0.761)	(0.761)	(0.472)	(0.430)		(0.761)
> 0.818)						
N	21	21	20	21	0	21
> 21						
r2	0.0891	0.0891	0.400	0.735		0.0891
> 0.0891						
rank	3	3	3	4	0	3
> 3						

```
  p-values in parentheses
  This panel then focuses only on foreign == 1
  Hi there, more notes next line
  * p<0.10, ** p<0.05, *** p<0.01
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
  (output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)
  MODELS:  m15 m16 m17 m18 m19 m20 m21
  st_esttab_opts_main: addnotes(general notes) title("Panel C, length >= 190") keep(rep78 ) order(rep78 )

  Panel C, length >= 190
```

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)						
	price	price	wgt	areg	gear <= 3	reg
> areg						
Repair Record 1978	-0.297	-0.297	-0.297	0.272	-0.935	-0.297
> -0.183						
	(0.526)	(0.526)	(0.526)	(0.577)	(0.117)	(0.526)
> 0.769)						

```
  _____
N                          36          36          36          36          31          36
>     36
r2                      0.174       0.174       0.174       0.533       0.431       0.174
>  0.178
rank                        3           3           3           4           4           3
>     3
  _____
```

p-values in parentheses
general notes
* p<0.10, ** p<0.05, *** p<0.01
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)
MODELS: m22 m23 m24 m25 m26 m27 m28
st_esttab_opts_main: addnotes(general notes) title("current panel results") keep(rep78 mpg turn length turn) order(rep78 m
> pg turn length turn)

current panel results

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)	price	price	wgt	areg	gear <= 3	reg
> areg						

```
  _____
Repair Record 1978       774.6***    774.6***     -6.772       65.63       614.0     774.6***
>   248.6
                        (0.003)     (0.003)     (0.903)     (0.844)     (0.248)     (0.003)     (
>  0.513)

Mileage (mpg)           -210.6***   -210.6***   -63.16***     46.88      -250.6     -210.6***
> -180.2**
                        (0.005)     (0.005)     (0.000)     (0.548)     (0.210)     (0.005)     (
>  0.010)

Turn Circle (ft.)                                                        12.54
>
                                                                        (0.948)
>

Length (in.)
>

>
  _____
N                          69          69          66          69          38          69
>     69
r2                      0.275       0.275       0.774       0.516       0.383       0.275
>  0.357
rank                        4           4           4           5           5           4
>      4
  _____
```

p-values in parentheses
general notes
* p<0.10, ** p<0.05, *** p<0.01
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)
MODELS: m29 m30 m31 m32 m33 m34 m35
st_esttab_opts_main: addnotes("This panel is the 5th" "Yes it is the 5th, so what") title("current panel results") keep(rep
> 78) order(rep78)

current panel results

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)	price	price	wgt	areg	gear <= 3	reg
> areg						

```
  _____
Repair Record 1978       575.2**     575.2**     -62.11       118.3       768.2     575.2**
>   5.905
                        (0.043)     (0.043)     (0.403)     (0.712)     (0.199)     (0.043)     (
>  0.988)
  _____
N                          69          69          66          69          38          69
>     69
r2                      0.176       0.176       0.648       0.513       0.331       0.176
>  0.287
rank                        3           3           3           4           4           3
>      3
  _____
```

p-values in parentheses
This panel is the 5th
Yes it is the 5th, so what
* p<0.10, ** p<0.05, *** p<0.01
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)
MODELS: m36 m37 m38 m39 m40 m41 m42
st_esttab_opts_main: addnotes(general notes) title("current panel results") keep(rep78) order(rep78)

current panel results

	(1)	(2)	(3)	(4)	(5)	(6)
> (7)	price	price	wgt	areg	gear <= 3	reg
> areg						

```
  _____
Repair Record 1978       0.947       0.947       0.876       1.123**     -0.615      0.947
>  1.347**
                        (0.195)     (0.195)     (0.236)     (0.033)     (0.528)     (0.195)     (
>  0.048)
  _____
N                          69          69          66          69          38          69
>     69
r2                      0.452       0.452       0.448       0.686       0.498       0.452
>  0.466
rank                        3           3           3           4           4           3
>      3
  _____
```

p-values in parentheses
general notes
* p<0.10, ** p<0.05, *** p<0.01
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.html)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab.rtf)
(output written to ~\Stata4Econ\reglin\multipanel\allpurpose\allpurpose_tab_texbody.tex)

```
173
174 ////////////////////////////////////////////
> ///--- F. Log to PDF etc
> ////////////////////////////////////////////
>
175 ///--- End Log and to HTML
>        log close
       name:  <unnamed>
        log:  C:\Users\fan\Stata4Econ\reglin\multipanel\allpurpose\allpurpose.smcl
   log type:  smcl
  closed on:  9 Apr 2020, 11:23:07
```