STATA Regression Output Example – Econ 482

$$m_{1t} = \beta_0 + \beta_1 r_t + \beta_2 p_t + \beta_3 q_t + u_t, \quad t = 1,...,31$$

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regress m1 r p q
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      Source |       SS       df       MS              Number of obs =      31
-------------+------------------------------           F(  3,    27) =  569.53
       Model |  1285410.77     3  428470.258           Prob > F      =  0.0000
    Residual |  20312.8634    27  752.328273           R-squared     =  0.9844
-------------+------------------------------           Adj R-squared =  0.9827
       Total |  1305723.64    30  43524.1213           Root MSE      =  27.429

------------------------------------------------------------------------------
          m1 |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
-------------+----------------------------------------------------------------
           r |  -17.71509   2.487193    -7.12   0.000    -22.81839    -12.6118
           p |   5.520289   .5390739    10.24   0.000     4.414201    6.626377
           q |   .0773169   .0250743     3.08   0.005     .0258686    .1287653
       _cons |  -112.4925   36.23628    -3.10   0.004    -186.8432   -38.14177
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where

$$\hat{\beta}_0 = -112.4925, \quad \hat{\sigma}_{\hat{\beta}_0} = 36.23628, \quad t_{\hat{\beta}_0} = -3.10$$

$$\hat{\beta}_1 = -17.71509, \quad \hat{\sigma}_{\hat{\beta}_1} = 2.487193, \quad t_{\hat{\beta}_1} = -7.12$$

$$\hat{\beta}_2 = 5.520289, \quad \hat{\sigma}_{\hat{\beta}_2} = .5390739, \quad t_{\hat{\beta}_2} = 10.24$$

$$\hat{\beta}_3 = .0773169, \quad \hat{\sigma}_{\hat{\beta}_3} = .0250743, \quad t_{\hat{\beta}_3} = 3.08$$

$R^2 = 0.9844$