

CRJ604 Advanced Statistical Analysis

Stata - Basics by an example

Goals of this exercise:

- Run Stata
- See 4 windows
- Download data from www.public.asu.edu/~gasweete/crj604/data:smoke.dta
- Describe the content of "smoke" data in Stata
- Get basic statistics for all variables
- Show the relationship between two variables: cigarette smoking and birth weight (cigs & bwght)
- Run a regression model using birth weight as the dependent variable and cigarettes smoked as the independent variable

Access Stata.

You should see 4 windows when Stata is opened.

- You will type in commands in the Stata **Command** window.
- These commands will be echoed in the **Review** window. They may be used again simply by clicking on the desired command in the **Review** window, which brings it back to the Stata **Command** window.
- Once a dataset is opened, variable names will appear in the **Variables** window. This is especially helpful when one has complicated variable names as it is possible to click on the variable name to enter it into a Stata Command rather than typing it out.
- Finally, results will appear in the **Results** window. Whenever output from a command exceeds one page, you will see the word **more** at the bottom of the **Results** window. Hit the spacebar to see the next page of output. You can change this setting by typing "set more off" in the command window. This will result in no interruption in output.

In what follows, Stata commands and output are reported in **Courier** font to distinguish it from my explanations. Basic commands are described using an example. You can also use the drop down menu to do a lot of these tasks. [Important note: Stata is case sensitive, so **help** is not the same as **Help**.]

Download Stata file "smoke.dta" from <http://www.public.asu.edu/~gasweete/crj604/data/>

Use *file*, then *open* in Stata's windowing environment to locate the data file on your computer. When you have done this successfully, you will see the **use** command echoed in the results screen as below:

```
. use "...\smoke.dta", clear
```

use reads in Stata format datasets. Stata format datasets already have variable labels and are ready for use. Stata format datasets have a **.dta** extension. Obviously, most

data does not automatically arrive in Stata format. Very often, data is in a raw ascii format. Other times, it may be in the format of some other statistical software or as a spreadsheet file. There are a variety of ways to convert data into Stata format. When the data are in ascii (raw) format, a form of **infile** is probably the best way to read the data. If the data are already in some other proprietary format (**SAS, Excel, Dbase**, etc.), Stata provides data translation software called **StatTransfer** that is most useful. For now, all the data we'll use will be in Stata format. The option **clear**, which follows the comma (,) instructs Stata to clear whatever might be in memory prior to the use command. If there is another dataset already in memory, Stata will clear it.

. des

des(cribe) is a command that briefly describes the contents of the dataset. Output from this command is as follows.

```
Contains data from C:\misc\CRJ 604\Wooldridge Datasets\BWGHT.dta
  obs:          1,388
  vars:           14          3 Jun 1997 13:47
  size:          49,968
-----
variable name   storage   display   value
                type     format    label
                -----
--
faminc          float    %9.0g    1988 family income, $1000s
cigtax          float    %9.0g    cig. tax in home state, 1988
cigprice        float    %9.0g    cig. price in home state, 1988
bwght           int      %8.0g    birth weight, ounces
fatheduc        byte     %8.0g    father's yrs of educ
motheduc        byte     %8.0g    mother's yrs of educ
parity          byte     %8.0g    birth order of child
male            byte     %8.0g    =1 if male child
white           byte     %8.0g    =1 if white
cigs            byte     %8.0g    cigs smked per day while preg
lbwght          float    %9.0g    log of bwght
bwghtlbs        float    %9.0g    birth weight, pounds
packs           float    %9.0g    packs smked per day while preg
lfaminc         float    %9.0g    log(faminc)
-----
Sorted by:
```

. sum

sum(marize) produces basic statistics. It is always a good idea to summarize your data before proceeding to fancier things. It will give you a basic idea of what your variables look like. If the min, max or mean does not make sense, you've probably read your data in incorrectly, or there is some other error in definition or data. For example, if the min of sales had been negative, it would indicate a problem! Summarize can be used to produce additional statistics like the median, quantiles, etc. To see how to get these options, look at the help on summarize. This is what you should get:

Variable	Obs	Mean	Std. Dev.	Min	Max
faminc	1388	29.02666	18.73928	.5	65
cigtax	1388	19.55295	7.795598	2	38

cigprice		1388	130.559	10.24448	103.8	152.5
bwght		1388	118.6996	20.35396	23	271
fatheduc		1192	13.18624	2.745985	1	18

motheduc		1387	12.93583	2.376728	2	18
parity		1388	1.632565	.8940273	1	6
male		1388	.5208934	.4997433	0	1
white		1388	.7845821	.4112601	0	1
cigs		1388	2.087176	5.972688	0	50

lbwght		1388	4.760031	.1906622	3.135494	5.602119
bwghtlbs		1388	7.418723	1.272123	1.4375	16.9375
packs		1388	.1043588	.2986344	0	2.5
lfaminc		1388	3.071271	.9180645	-.6931472	4.174387

. sum , detail

sum(marize), **detail** produces more detailed statistics including not only the mean and standard deviation but several measures of central tendency, and percentiles

. summ bwght, detail

birth weight, ounces

Percentiles		Smallest		
1%	61	23		
5%	86	30		
10%	93	35	Obs	1388
25%	107	38	Sum of Wgt.	1388
50%	120		Mean	118.6996
		Largest	Std. Dev.	20.35396
75%	132	172		
90%	143	176	Variance	414.2839
95%	149	192	Skewness	-.1458657
99%	161	271	Kurtosis	6.147639

. tab(ulate)

Tab(ulate) provides a frequency table enumerating all the values for a certain variable.

. tab packs

packs smked				
per day				
while preg		Freq.	Percent	Cum.

0		1,176	84.73	84.73

.05		3		0.22		84.94
.1		4		0.29		85.23
.15		7		0.50		85.73
.2		9		0.65		86.38
.25		19		1.37		87.75
.3		6		0.43		88.18
.35		4		0.29		88.47
.4		5		0.36		88.83
.45		1		0.07		88.90
.5		55		3.96		92.87
.6		5		0.36		93.23
.75		19		1.37		94.60
1		62		4.47		99.06
1.5		5		0.36		99.42
2		6		0.43		99.86
2.3		1		0.07		99.93
2.5		1		0.07		100.00

Total		1,388		100.00		

It can also provide cross-tabs along with a chi-square test for independence of the two variables:

```
. tab packs white, chi
```

packs smked per day while preg	=1 if white		Total
	0	1	
0	252	924	1,176
.05	0	3	3
.1	1	3	4
.15	2	5	7
.2	4	5	9
.25	4	15	19
.3	2	4	6
.35	1	3	4
.4	1	4	5
.45	0	1	1
.5	12	43	55
.6	0	5	5
.75	2	17	19
1	13	49	62
1.5	1	4	5
2	2	4	6
2.3	1	0	1
2.5	1	0	1

```
-----+-----+-----
      Total |          299      1,089 |          1,388
```

Pearson chi2(17) = 15.2013 Pr = 0.581

Any command can be performed on a subset of the dataset by conditioning with an “if” statement. Note that the if statement goes before the comma. Command options go after the comma:

```
. summ bwght if cigs>0, detail
```

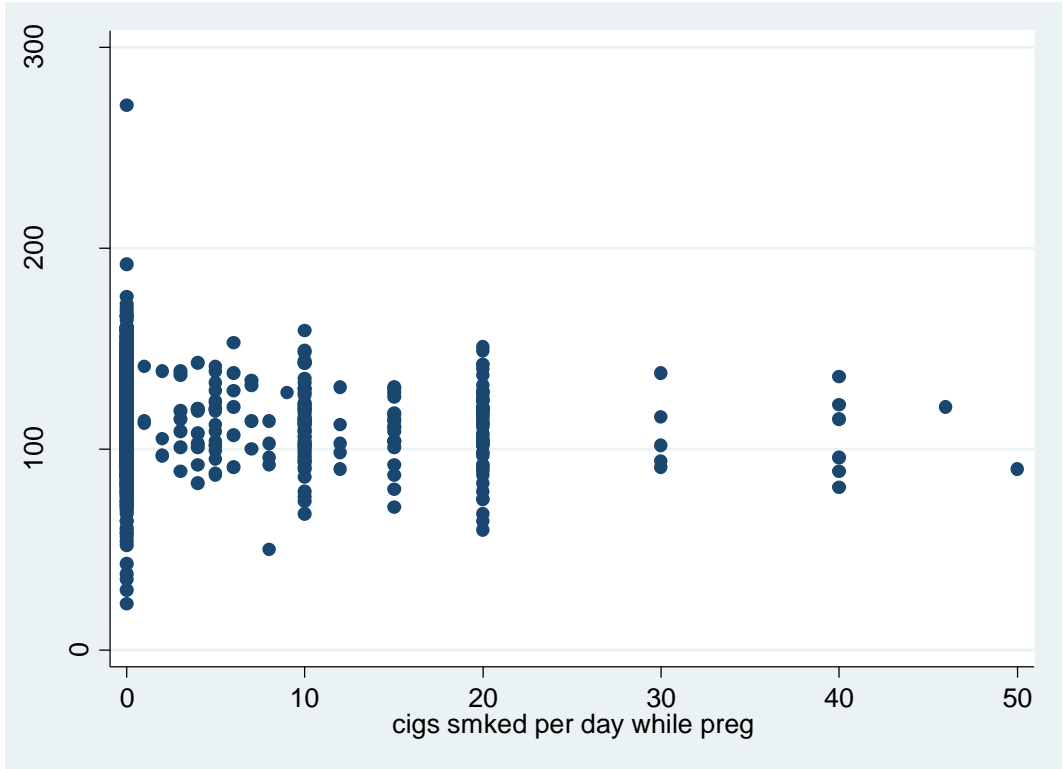
```

                                birth weight, ounces
-----+-----+-----
      Percentiles      Smallest
1%                64                50
5%                79                60
10%               89                64      Obs                212
25%              98.5               68      Sum of Wgt.         212

50%              112
                                Largest
75%              123               149
90%              137               151      Mean                111.1462
95%              143               153      Std. Dev.           19.18141
99%              151               159      Variance            367.9264
                                Kurtosis            3.048944
                                Skewness            -.192946
```

```
. twoway scatter bwght cigs
```

twoway is the command to produce graphs of all types - scatter plots, histograms, etc, for two variables.



```
. regress bwght cigs
```

regress is the command to estimate linear regression models. The syntax is set up as **regress y (bwght) x (cigs)**. The output is as follows.

Source	SS	df	MS			
Model	13060.4194	1	13060.4194	Number of obs =	1388	
Residual	561551.3	1386	405.159668	F(1, 1386) =	32.24	
Total	574611.72	1387	414.283864	Prob > F =	0.0000	
				R-squared =	0.0227	
				Adj R-squared =	0.0220	
				Root MSE =	20.129	

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
cigs	-.5137721	.0904909	-5.68	0.000	-.6912861	-.3362581
_cons	119.7719	.5723407	209.27	0.000	118.6492	120.8946