Formatting Regression Output: eststo and esttab

eststo and *esttab* enable you to generate good looking side-by-side regression output, which greatly simplifies the comparison of regression results. Here's an example of the *esttab* output for four regressions using the bodyfat database:

```
. esttab, r2 ar2

------------------------------------------------------------------------
                      (1)             (2)             (3)             (4)
                   Brozek          Brozek          Brozek          Brozek
------------------------------------------------------------------------
abd                0.580***        0.913***        0.604***        0.899***
                  (21.58)         (17.19)         (23.14)         (13.53)

wgt_kg                            -0.304***                       -0.288***
                                  (-7.07)                         (-4.79)

hgt_m                                             -21.16***        -2.126
                                                  (-4.98)         (-0.37)

_cons             -34.76***       -40.99***         0.813         -37.09***
                 (-13.85)        (-16.70)          (0.11)         (-3.46)
------------------------------------------------------------------------
N                     246             246             246             246
R-sq                0.656           0.715           0.688           0.715
adj. R-sq           0.655           0.713           0.685           0.711
------------------------------------------------------------------------
t statistics in parentheses
* p<0.05, ** p<0.01, *** p<0.001
```

These four regressions have the same dependent variable (Brozek) and differing combinations of explanatory variables. It's easy to spot the impacts of omitted variable bias when results are presented in this fashion. To learn more about how to use these commands, have a look at the documentation webpage: http://repec.org/bocode/e/estout/index.html . You'll find the documentation to be surprising helpful and understandable.

Install eststo/esttab: In order to use these features you'll first have to install some programs: Boot up Stata and type **findit esttab** . You'll see a popup window with:

```
SJ-7-2  st0085_1  . . . . . . . . . . . .  Making regression tables simplified
        (help estadd, estout, _eststo, eststo, esttab if installed) .  B. Jann
```

Doubleclick on **st0085_1** and follow the instructions ("click here to install") to download and install the files. Once these are installed, you shouldn't have to install them again.

The basics: *eststo* saves regression results and *esttab* produces good looking output.

Load any dataset with dependent variable y and RHS variables x_1, x_2 and x_3 .... and suppose you want to show the impact of the x_1 coefficient when adding the other RHS variables to the model.

Boston College
Econometric Methods

Start by clearing the *eststo* buffer, and then run the regressions, following each regression with *eststo* (to store the results):

eststo clear

reg y x1
eststo

reg y x1 x2
eststo

reg y x1 x2 x3
eststo

Then to generate the good looking output table:

esttab, r2 ar2

(the r2 and ar2 options generate R-squared and adj. R-squared statistics). This command will generate output similar to what you saw above.

There are quite a few customizing options (e.g. report t-stats or p-values; highlight different significance levels; report F stats; etc.), so spend some time looking at the documentation. You'll discover that you can also output the results table directly to rtf (Word) or csv (Excel) files…. using commands like:

esttab using sample1.rtf, r2 ar2
esttab using sample2.csv, r2 ar2

… or just copy and paste the output in the Stata results window.