Stata Syntax for Section 4.4.2, Chapter 4

Section 4.4.2

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// Chapter 4 Illustrating Example 2 (treatreg, etregress)

/\* Note that the command -treatreg- has been renamed to -etregress- since version 13.

Even though, -treatreg- still works as -etregress- does.

If you want to learn more about this command, type "help etregree" in the command window rather than "help treatreg". \*/

cd "D:\psa\_e2\Chapter4\data"

set more off

log using chapter4\_2, replace

use chpt4\_2, replace

sum

gen icstsc\_=icstsc9-icstsc8

gen cccpros\_=cccpros9-cccpros8

//Using robust to control for clustering, Stata does not print Wald chi-square.

treatreg icstsc\_ age Femalei Black White Hisp PCEDU IncPovL PCempF Father, ///

treat(INTSCH=AYP05Cs pmin05 freel puptch05 age Femalei Black ///

White Hisp PCEDU IncPovL PCempF Father icstagg icstaca ///

icstint cccccon cccstact cccragg)robust cluster(school)

treatreg cccpros\_ age Femalei Black White Hisp PCEDU IncPovL PCempF Father, ///

treat(INTSCH=AYP05Cs pmin05 freel puptch05 age Femalei Black ///

White Hisp PCEDU IncPovL PCempF Father icstagg icstaca ///

icstint cccccon cccstact cccragg) robust cluster(school)

ttest icstsc\_, by(INTSCH)

ttest cccpros\_, by(INTSCH)

//You can get Wald chi-square by taking out "robust". SEs are different from robust estimates.

treatreg icstsc\_ age Femalei Black White Hisp PCEDU IncPovL PCempF Father, ///

treat(INTSCH=AYP05Cs pmin05 freel puptch05 age Femalei Black ///

White Hisp PCEDU IncPovL PCempF Father icstagg icstaca ///

icstint cccccon cccstact cccragg)

treatreg cccpros\_ age Femalei Black White Hisp PCEDU IncPovL PCempF Father, ///

treat(INTSCH=AYP05Cs pmin05 freel puptch05 age Femalei Black ///

White Hisp PCEDU IncPovL PCempF Father icstagg icstaca ///

icstint cccccon cccstact cccragg)

log close

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