Things I wish I knew when I started using Stata, Peter Iliev (draft April 28 2009)

In no particular order:

1. The UCLA (http://www.ats.ucla.edu/stat/stata/) and Princeton (http://dss.princeton.edu/online_help/stats_packages/stata/stata.htm) sites are great source of help. For each command google "help stata command" and get used to the help file syntax.

2. Set the time in your panel dataset with ***tsset id time*** and then use lagged, forward and differences of the variables (say variable X) with the ***L2.X F1.X S3.X D2.X*** etc. commands. Can pass this to estimations ***reg y L2.x***

3. Use delimiters to be able to write command over more than one line – check ***# delimt;***

4. The _n and _N commands give the total number and the sequential number of an observation, can be used in subsamples ***by id, sort: gen n=_n***

5. The power of the ***egen*** command when combined with by ***-- by id, sort: egen d=max(x)***

6. Working with dates – see http://www.ats.ucla.edu/stat/Stata/modules/dates.htm.

7. One can use display as a calculator. Try ***display 200/4***

8. Use local variables. Assign with ***local x=5*** and call with ***`x'*** - quirky but useful.

9. Find and install stuff from the web with ***findit***

10. Can grab results with local variables and reuse them. Example: *reg y x* and ***then local b= _b[x] local seb=_b[se]*** to grab the coefficient estimate and standard errors of X. Look with help reg for all things you can grab, they are listed under "saved results". Works for all stata commands.

11. Output can be either stored in easily readable log files (check the ***log*** command), or stored to excel files with ***outsheet, outsum*** etc.