

```

class linreg
{
public:

    void          setup()
    real scalar   N()
    real scalar   k()
    real scalar   K()
    real colvector b_x()
    real scalar   b_c()
    real colvector b()
    real matrix    v()
    real scalar    s2()
    real scalar    ee()
    real colvector yhat()

protected:

    // ----- inputs
    pointer(real colvector) scalar y
    pointer(real matrix) scalar x
    real scalar cons

    // ----- derived

    real matrix    xx          // X'X; K x K
    real colvector xy          // X'y; K x K
    real matrix    xxinv       // (X'X)^(-1); K x K
    real colvector b           // coefficients; K x 1
    real matrix    v           // variance matrix (VCE); K x K
    real scalar    s2          // variance of e
    real scalar    yy          // y'y
    real scalar    ee          // e'e, error sum of squares
    real scalar    k_adj
    real scalar    k_adj

/*
    Deviation from mean notation:
        s = X - mean(X)    X as deviation from mean
        t = y - mean(y)    y as deviation from mean
*/

```

Programming In Stata And Mata

Michael Hoelscher



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