jregress – Linear regression with jackknife standard errors

Performs ordinary least-squares linear regression with standard errors calculated by jackknife methods. Non-clustered or clustered (oneway) dependence structures allowed. P-values and confidence intervals are calculated using an adjusted scaled student t approximation.

Examples

Simple linear regression of y on x1

    jregress y x1

Regression of y on x1, x2, indicators for categorical variable a, and standard errors clustered by id

    jregress y x1 x2 i.a, cluster(id)

Add the interaction between continuous variable x2 and a

    jregress y x1 c.x2##i.a, cluster(id)

Estimate the model for observations where v1 is greater than zero

    jregress y x1 x2 i.a if v1>0, cluster(id)

Add cluster-level fixed effects to the model

    jregress y x1 x2 i.a, cluster(id) fe

Display degree-of-freedom adjustment coefficients

    jregress y x1 x2 i.a, cluster(id) dfdisplay

Do not adjust student *t* degree-of-freedom

    jregress y x1 x2 i.a, cluster(id) noadjust

Syntax

    jregress *depvar* [*indepvars*] [*if*] [*in*] [, *options*]

options	Description
cluster(*varname*)	cluster by variable *varname*
fe	include cluster-level fixed effects
dfdisplay	display adjusted degree-of-freedom and scale coefficients
noadjust	do not adjust student *t* degree-of-freedom; calculate p-values and confidence intervals with conventional student t distribution
level(#)	set confidence level; default is **level(95)**