

```

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

Katrin Zwirgmaier



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