

```

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                //  $X'X$ ;  $K \times K$ 
        real colvector  xy                //  $X'y$ ;  $K \times K$ 
        real matrix     xxinv             //  $(X'X)^{-1}$ ;  $K \times K$ 
        real colvector  b                 // coefficients;  $K \times 1$ 
        real matrix     v                 // variance matrix (VCE);  $K \times K$ 
        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

**SA Adler**



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