```
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

Thomas Griffiths

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