1 Summary

Stata/MP¹ is the version of Stata that is programmed to take full advantage of multicore and multiprocessor computers. Stata/MP distributes many of Stata's most computationally demanding tasks across all the cores in your computer and thereby runs faster—much faster.

In a perfect world, software would run 2 times faster on 2 cores, 3 times faster on 3 cores, and so on. Stata/MP achieves about 74% efficiency. It runs 1.6 times faster on 2 cores, 2.3 times faster on 4 cores, and 2.9 times faster on 8 cores (see figure 1). Half the commands run faster than that. The other half run slower than the median speedup, and some of those commands are not sped up at all,

either because they are inherently sequential (most time-series commands) or because they have not been parallelized (graphics, mixed).

In terms of evaluating average performance improvement, commands that take longer to run—such as estimation commands—are of greater importance. When estimation commands are taken as a group, Stata/MP achieves an even greater efficiency of approximately 79%. Taken at the median, estimation commands run 1.7 times faster on 2 cores, 2.6 times faster on 4 cores, and 3.4 times faster on 8 cores. Stata/MP supports up to 64 cores.

This paper provides a detailed report on the performance of Stata/MP. Command-bycommand performance assessments are provided in section 8.



Figure 1. **Performance of Stata/MP.** Speed on multiple cores relative to speed on a single core.

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3 Introduction

Stata/MP was designed to take advantage of computers with multiple cores and multiple processors by partitioning the work among the multiple cores. From the outset, Stata/MP was required to be 100% compatible with all other flavors of Stata, including Stata/SE and Stata/BE. Stata/MP was also required to run all scripts, user-written programs, and analyses that run under existing Stata without any change or special action on the user's part.

Stata/MP runs on multicore and multiprocessor computers, including computers running MS Windows, Intel-based Mac OS computers, and Linux computers.

With multiple cores, one might expect to achieve the theoretical upper bound of doubling the speed by doubling the number of cores—2 cores run twice as fast as 1, 4 run twice as fast as 2, and so on. However, there are three reasons why such perfect scalability cannot be expected: 1) some calculations have parts that cannot be partitioned into parallel processes; 2) even when there are parts that can be partitioned, determining how to partition them takes computer time; and 3) multicore/multiprocessor systems only duplicate processors and cores, not all the other system resources.

Stata/MP achieved 74% efficiency overall and 79% efficiency among estimation commands.

Speed is more important for problems that are quantified as *large* in terms of the size of the dataset or some other aspect of the problem, such as the number of covariates. On large problems, Stata/MP with 2 cores runs half of Stata's commands at least 1.6 times faster than on a single core. With 4 cores, the same commands run at least 2.3 times faster than on a single core.

Figure 1, shown in the summary above, displays the theoretically possible performance as a shaded region. All Stata commands fall somewhere in the shaded region. Performance is measured as speed relative to speed on a single core: 1 indicates the speed on a single core; 2 means twice as fast as a single core; 4 means four times as fast as a single core; and so on. We could say the same thing in a different way: 2 means that a given problem runs in half the time required on a single core; 4 means that it runs in one-quarter the time; and so on.

The line in figure 1 for logistic regression reveals a speedup that is near the theoretical maximum. At the other end of the spectrum, some Stata commands experience no speedup at all. This is because their calculations are inherently sequential or because no effort was made to partition the work into parallel processes.

In typical use, Stata's estimation commands consume the bulk of the time required to perform analyses, so speeding them up was a priority for Stata programmers. Figure 1 also shows the median performance of Stata's estimation commands. The median estimation command runs 1.7 times faster on 2 cores and 2.6 times faster on 4 cores. Again, half the estimation commands speed up more than the median and half speed up less. Twenty-five percent of estimation commands speed up 2 times with 2 cores (the theoretical limit) and more than 3.7 times with 4 cores (this is not shown on the graph).

Figure 1 emphasizes dual-core, quad-core, and 8-core computers because those are the most common multicore platforms available. Stata/MP will work with up to 64 cores, however, and performance improvements continue to increase with more cores. For example, 25% of estimation commands run at least 6 times faster on 8-core computers, 9 times faster on 16-core computers, 12 times faster on 32-core

computers, and 15 times faster on 64-core computers.

For assessments of performance gains of individual Stata commands, see section 8. See appendices A and B for results reported in graphical form.

4 Parallel computing hardware

Chip makers are increasing the number of cores on a computer processor, and computer makers are increasing the number of processors in a computer. Prior to 2005, chip makers essentially doubled the speed of computer processors every 18 months, a fact known informally as Moore's law (Moore 1965). The speed improvements were achieved by making components smaller—hence reducing electrical resistance—and by placing more transistors on a processor. Chip makers, however, are reaching the physical limits of what can be achieved through reduced size and increased complexity using existing technology. Although alternatives for further speeding up processors are on the horizon, these alternatives involve dramatic changes in technology and fabrication.

The other alternative to make computers run faster is simply to give you more processors or cores.

Modern computers run faster by having multiple processors in one box or multiple processors on one chip. When multiple processors are on one chip, the chip makers call such processors cores, and the chip they reside on is called a multicore processor. Each core is itself a processor that is bundled together with other cores onto a single chip.

Regardless, when they reside together in one box, all the processors and cores share the main memory, disk drives, and other devices on the computer. Most modern computers use multicore processors. Modern servers typically use multiple processors, each having multiple cores. Whether the cores are on one processor chip or on multiple processor chips does not much matter.

Following the lead of the chip makers, we are going to count cores and talk about cores on a computer. We are also going to use the term multicore to include both a single-processor computer whose processor has multiple cores and a multiprocessor computer whose processors also may have multiple cores.

Multicore designs work exceptionally well when running different programs simultaneously, especially when programs run independently. Hence, a 4-core computer can do almost as much work as four separate computers, and none of the programs needs to be modified to recognize that it is running in a multicore environment.

Single programs can take advantage of multicore environments, too, but the programs must be modified to do so. This modification is accomplished by allowing different parts of the program to run simultaneously in what are called separate execution threads. For example, a word processor might allow you to print and edit a document simultaneously. This type of threading is relatively easy to implement and is even allowed on single-core computers to make programs more convenient.

This type of threading adds convenience but does not address the issue of speeding the computations in a statistical package. To speed computations, a statistical package must be able to perform simultaneous computations on the same task. This ability is referred to as symmetric multiprocessing (SMP). Stata/MP is a modified version of Stata that uses SMP to speed up its computations. Another type of parallel processing involves using multiple computers over a network. This type is known as cluster computing or distributed computing. Cluster computing requires problems that admit large-grain parallelization. Although cluster computing can be of interest in the computation of statistical results, Stata/MP does not address such parallel architectures.

For a thorough discussion of parallel processing, see Culler, Singh, and Gupta (1999) and Grama et al. (2003).

5 Constructing Stata/MP

For Stata to take advantage of multicore systems, sections of its code had to be rewritten to distribute their work across cores. Stata's internal design includes key algorithms that are used in many contexts. Once those key algorithms were rewritten, the benefits then spread themselves across Stata. Statistical computations lend themselves especially well to parallelization because observations are usually independent, and independent pieces can be calculated separately. One way parallelization happens is that many statistical computations can be partitioned over observations.

Parallelizing key algorithms resulted in a little more than half the observed performance gains. The remaining gains were achieved by modifying individual routines for important Stata commands and including custom code to parallelize them.

In all, approximately 250 sections of Stata's internal code were parallelized using the Open/MP API for developing SMP applications (see Dagum and Menon [1998]).

6 Measuring Stata/MP's performance

There is a theoretical limit to how much the performance of a program or command can be improved with multiple cores (or processors). With 2 cores, that limit is twice as fast (or half the run time); with 4 cores, the limit is 4 times as fast (or one-quarter the run time); and so on. This limit is called linear or perfect scaling.

Furthermore, not all algorithms or sections of code can be made to run in parallel. Some computations, or parts thereof, are inherently single threaded, for example, a formula that depends on prior values of itself, such as the autoregressive process:

$$y_t = \phi + \rho y_{t-1}$$

Statistical calculations are often more parallelizable than you might imagine. For instance, many inherently sequential computations can be parallelized when performed on longitudinal (panel) data because the dependencies that made the problem inherently sequential are broken at panel boundaries. Rather than partitioning on observations, Stata/MP partitions on panels. Whereas most time-series commands run only a little faster in the SMP environment, most panel-data commands run substantially faster.

Some sections of code are simply not worth the effort of parallelization because they take so little time to run or because parallelization would be technically difficult. Either way, the effort is just not worth the benefit.

Taken together, those sections of code are the nonparallelized region. Some authors refer to the parallelizable regions and the parallelized regions—the first referring to what could be parallelized and the second to what was actually parallelized—and even focus on the ratio between the two. We will focus on run times and their associated relative speeds, however, and draw no distinction between parallelizable and parallelized.

How much of a calculation has been parallelized is measurable, and measuring it is useful because it allows us to make extrapolations on how problems will run when the number of cores varies.

Figure 2 presents a stylized view of the component run times associated with a command that has been parallelized. Block A represents the time spent in parallelized regions of code; Block B, the unparallelized regions of code; and Block C, the additional overhead required for parallelization.



Figure 2. Parallelization components.

Let each letter represent an amount of time consumed in running a particular command on a particular dataset. Then A + B is the run time of the command when using a single core. If we parallelize the command, however, there is an additional time, C, associated with the overhead of partitioning the problem and coalescing the results from the cores. If we know the percentage of time spent in A, then we have completely described the SMP performance of a command. Ignoring C, that is just 100A/(A+B).

We want to be more conservative, however, and account for the time required to parallelize the command. Considering C to be only the parts of the overhead that cannot be parallelized, we will refer to 100A/(A + B + C) as the percentage parallelized:

percentage parallelized =
$$\frac{100A}{A+B+C}$$

The percentage parallelized is a useful measure of how much performance will improve as cores (or processors) are added. All gains to parallelization occur because region A can be made to run on multiple cores at the same time. If we partition the region perfectly and each core runs uninterrupted, then when we double the number of cores, we halve the time used to perform A. As we add more cores, time spent in A continues to decrease. With 2 cores, it is A/2; with 4 cores, it is A/4; and with c cores, it is A/c. If we increase the number of cores without bound, A/c goes to zero. In contrast, B + C is a constant time for running the command; it cannot be reduced by adding more cores. As we add cores, the run time asymptotes to B + C.

We are ignoring another minor contribution to run time. Sometimes, overhead is associated with each core rather than, or in addition to, an overall parallelization overhead. Because of the methods used to build Stata/MP, this overhead is extremely small. In fact, it affects only four commands, and its effect on them is small.

The concept of percentage parallelizable helps clarify why some commands will have less-than-perfect scaling and allows results to be extrapolated to any number of cores. We also present performance results as simple relative speeds that can be read directly from tables or graphs to find the relative speed for multiple cores or processors compared with the speed for a single core or processor.

7 Performance summary

The performance of Stata/MP has been measured on 655 Stata commands. Excluding I/O commands, these 655 commands are most of the commands that take any appreciable time to run. Commands such as display (which writes output to the Results window) or local (which sets the value of a program macro) are not considered because they consume a negligible part of the time required to perform any analysis. Commands that run a target command repeatedly are not explicitly assessed, and some other commands are not timed for a variety of reasons; see appendix E. If you are searching this document for a specific command, know that we have tried to list every Stata command somewhere in the paper.

For each of the 655 commands, timings were recorded on a multicore computer where Stata/MP used 1, 2, ..., 40 cores to execute the same command. The computer contained four processors, each having 10 cores, for a total of 40 cores. All these timings were from the same installation of Stata/MP on the same computer. To reduce the impact of interruptions by the operating system, the timings were repeated three times and the shortest time was recorded.

Timings have also been performed on other dual-core, quad-core, 8-core, and 16-core computers.

Although speeds relative to a single core do vary among tested platforms, they are generally comparable, and the results presented are indicative of what can be expected across a spectrum of platforms. The results of the timings are presented in section 8, *Stata/MP performance, command by command*, and appendix A, *Performance assessment graphs for desktop computers*.

Appendix A, Performance assessment graphs for desktop computers, shows graphs for each of the 655 commands. Figure 3 shows the graph of Stata's logistic regression command, logistic:



Figure 3. logistic performance plot.

The y axis shows speed relative to the speed on a single core. For logistic, the relative speeds are 2 (2 cores), 3.8 (4 cores), and 7 (8 cores). Also shown is a 45° reference line representing perfect scalability or, if you prefer, 100% parallelized: 2 times (2 cores), 4 times (4 cores), and 8 times (8 cores). logistic is 97% parallelized, but even so, you can see that its relative speeds are a bit below what is theoretically possible.

Stata's linear regression command, **regress**, very nearly achieves theoretical limits (see figure 4); its relative speeds increase in almost direct proportion to the number of cores.



Figure 4. regress performance plot.

Figure 5 shows the graph for arima:



Figure 5. arima performance plot.

arima, a time-series command, hardly benefits from parallelization. Relative speeds are 1 (2 cores), 1 (4 cores), and 1.1 (8 cores).

Figure 6 shows the graph for Stata's command for Poisson regression with endogenous treatment effects, etpoisson:



Figure 6. etpoisson performance plot.

Relative speeds are 1.5 (2 cores), 2 (4 cores), and 2.5 (8 cores). What is interesting about this graph is that the line flattens out as the number of cores increases. This is what happens when a command is not 100% parallelized: the relative run time approaches a horizontal asymptote that is related to the percent parallelized, which here is about 62%. Specifically, the asymptote is at $1/{1 - (\text{percentage parallelized})/100}$, which for etpoisson is about 2.6.

Finally, all 655 performance profiles can be combined into one figure, such as figure 7. The shaded area shows the region containing all possible performances. The diagonal top of the region represents perfect scaling (the maximum speed theoretically possible), while the horizontal lower boundary of the region represents no speed improvement.





Also included are the median results over all 655 commands; 327 commands have better performance gains (their curves lie above the median relative speedup line), and 327 exhibit lesser performance gains (their curves lie below the line).

Median performance for most Stata users will be better than median performance across commands as we calculated it. To be able to measure performance, we had to choose large problems even when, for a particular command, large problems are rarely run. For instance, few users would run analyses that spend as much time running t tests as did those analyses we had to run to record reliable results. Stata's command for t tests runs quickly on single or multiple cores. Meanwhile, Stata/MP development efforts focused on improving run times of commands that require substantial run times. Ergo, the median improvements are understated.

Figure 8 better illustrates the distribution of results by showing not just the median but also the quartiles. The most interesting thing about figure 8 is the first quartile (light-blue swath at the top). It shows that 25% of commands exhibit nearly perfect scaling. The worst commands among this group run about 2 times faster on 2 cores, 3.6 times faster on 4 cores, and 6.1 times faster on 8 cores.



Figure 8. Quartiles of Stata/MP performance. Speed on multiple cores relative to speed on a single core.

Figures 7 and 8 present results for all commands, whereas the time required by most analyses is dominated by execution of estimation commands. Estimation commands tend to be the most computationally intensive, particularly those that require iterative solutions.

Figure 9 summarizes the observed performance and median performance for the 417 estimation commands. These include all the estimation commands in Stata, and some commands are included more than once to include critical options, such as vce(robust) and vce(cluster) for robust standard errors and correlation within groups. The options themselves are not important; what is important is that these options and a few others like them substantively affect how the calculation proceeds and thus affect speed.

Compared with figure 7, figure 9 shows that the median performance for estimation commands is better than the overall median. The median relative speed for estimation commands is 1.7 times faster on 2 cores, 2.6 times faster on 4 cores, and 3.4 times faster on 8 cores. Half of all estimation commands perform even better. Figure 10 reveals that only 25% of all estimation commands run less than 1.4 times faster on 2 cores, less than 1.8 times faster on 4 cores, and less than 2 times faster on 8 cores.



Figure 9. Performance of Stata/MP on estimation commands. Speed on multiple cores relative to speed on a single core.



Figure 10. Quartiles of Stata/MP performance on estimation commands. Speed on multiple cores relative to speed on a single core.

We have emphasized results on 2, 4, and 8 cores because those are the most common desktop architectures currently available. Stata/MP supports up to 64 cores, and performance continues to improve as cores are added. Figure 11 shows the performance boundary and median for all 417 estimation commands on 1–40-core computers, and figure 12 shows their performance quartiles.



Figure 11. Performance of Stata/MP on estimation commands (1 to 40 cores). Speed of estimation commands on multiple cores relative to speed on a single core.



Figure 12. Quartiles of Stata/MP performance on estimation commands (1 to 40 cores). Speed of estimation commands on multiple cores relative to speed on a single core.

8 Stata/MP performance, command by command

The performance summaries from the prior section provide an overall sense of the performance of Stata/MP but will not reflect the experience of most users. Few users perform all the commands in Stata, and no users perform them with equal frequency. Most users will be interested in a subset of commands and often in only a few commands that they use regularly on large problems.

Table 1, toward the end of this section, provides relative speeds on individual commands, comparing the speed on 2, 4, 8, and 16 cores with the speed on a single core. The table also reports the degree to which each command is parallelized.

All commands were run on moderately-large-to-very-large problems. The goal was to measure performance on problems that required substantial time to solve and that were large enough to measure performance gains on 8, 16, 32, or even 64 cores. For commands that are parallelized, such problems have a larger parallelizable region (A) relative to the unparallelizable region (B) and are thus more amenable to parallelization, particularly when run on many cores. Longer timings also ameliorate variations in timings, such as interruptions caused by operating system processes or the memory status of the system when the command begins. Run-to-run variations are much greater for smaller problems that have shorter run times. Timings were typically performed on commands that took 1–2 minutes to run on a single-core computer running at 2.2–3.4 GHz. For some commands, this meant that the problems used extremely large numbers of observations or covariates, because some commands are inherently fast. For others, the problems were smaller because the commands are inherently slow, because of, for example, iterative or even simulated solutions. For details on the sizes of the problems, see appendix D.

Stata/MP was designed mostly to improve performance on large problems, such as those reported in appendix D. Even so, the performance on small-to-moderate problems improves surprisingly well. Using the same commands as those in appendix D, but with problems 100 to 10,000 times smaller and run times of 0.4 seconds to just over 4 seconds on a machine running at 2.2–3.4 GHz, substantial speedups were still observed. Among commands that were at least 50% parallelized, more than half exhibited greater than 90% of the speedup exhibited on the larger problems. These are typical results. Run times for smaller problems vary more from computer to computer because small problems are more sensitive to the architecture of the computer, processor, and operating system.

All values were obtained from the minimum of three runs on a 40-core computer.

Stata/MP performance was tested on many computers under MS Windows, Mac, and Linux operating systems. Although performance varies somewhat across platforms, the results from the table below can reasonably be applied to any platform.

Most users should simply look at the column reporting results for the number of cores in which they are interested. This column estimates the speed on that number of cores relative to the speed on a single core. Given a computer with a known number of cores, this column of results is the most direct measure of performance improvement.

Relative speed is easy to understand. When relative speed is 2, you could run a given problem twice in the same amount of time that you could run it once on a single-core computer. When relative speed is 4, you could run a given problem four times, and so on. Equivalently, when relative speed is 2, you could run a given problem in half the time that you could run it on a single-core computer. When relative speed is 4, you could run a given problem in one-fourth the time, and so on.

Table 1 also presents the percentage parallelized discussed in section 6. Given a set of percentage run times (relative to the run times on a single core) for at least 3 different numbers of cores, we can estimate the percentage parallelized and parallelization overhead parameters. The form of the model is particularly simple:

percentage run time =
$$\alpha + \widehat{PP}\frac{1}{c} + \widehat{O}\frac{\delta_1}{c}$$
 (1)

where c is the number of cores, δ_1 is an indicator for c > 1, and α is an intercept.

Our parameters of interest are directly estimated:

percentage parallelized =
$$\widehat{PP}$$
 (2)

and

parallelization overhead =
$$\hat{O}$$
 (3)

Equation (1) is estimated by median regression (qreg) using Stata. Median regression is used in preference to ordinary least squares (OLS) because occasionally a timing will be far too large because of interruptions from the operating system. Such effects are ignored in median regression.

The estimated value for parallelization overhead is particularly sensitive to the computing platform, and so we do not report it here. Note from equation (1) that \hat{O} captures any unexpected difference in the speed when using one core. Because different computer, processor, cache, and operating system architectures respond differently in moving from 1 to 2 cores, \hat{O} captures not only the theoretical parallelization overhead, but also anything that causes the time from the first core to differ from the time from the second.

Percentage parallelized is the most concrete measure of how a command responds to more cores. For most commands, the run time in this percentage of the code falls by half for each doubling of the number of cores.

The estimated percentage parallelized is also the most comparable measure across computing platforms; it is very consistent from one platform to another. Most of the differences across computing platforms are captured in \hat{O} . Because the relative speeds are compared with the run time on a single core, they necessarily include the parallelization overhead and are thus not quite as comparable across machines.

Each line in the table represents a command run on a particular problem. The command column shows the Stata command name and relevant options. For those unfamiliar with Stata syntax, appendix C provides short descriptions of what each command does. To learn more about any command, including worked examples, all of the Stata manuals can be access from http://www.stata.com/features/documentation/.

Appendix A contains performance graphs for each command using 1-8 cores. Appendix B contains graphs using 1-40 cores. The graphs plot the observed relative speed, the modeled performance using equation (1), and the perfect scalability reference line. If you are reading the PDF version of this document, you can click on the command name in table 1 to go to the page with the associated graph.

	Spee	d relative t	o a single o	core ^a	
		Percentage			
Command	2	4	8	16	$parallelized^b$
alpha	1.6	2.8	4.2	5.6	87
ameans	1.8	2.8	3.9	4.9	84
anova (one-way)	2.0	3.7	6.5	10.2	96
anova (two-way)	2.8	5.2	8.3	11.7	95
arch	0.8	1.1	1.1	1.1	13
areg	2.3	4.1	6.2	8.1	91
areg, vce(cluster)	2.0	3.6	5.7	7.7	92
$\operatorname{areg}, \operatorname{vce}(\operatorname{robust})$	2.0	3.6	5.4	7.6	92
arfima	1.1	1.1	1.1	1.1	7
arima	1.0	1.0	1.1	1.0	4
bayes dsge	0.9	0.9	0.9	0.9	0
bayes dsgenl	0.9	0.9	0.9	0.9	0
bayes: logit	2.1	4.0	6.9	10.8	96
bayes: poisson	1.7	2.6	3.4	4.2	82
bayes: regress	1.9	3.4	5.1	6.8	90
bayes var	0.9	0.9	0.9	0.9	0
bayesmh logit	1.3	1.4	1.5	1.5	34
bayesmh mvn	1.1	1.1	1.1	1.1	8
bayesmh mylogit	1.3	1.5	1.8	1.6	39

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	d relative t	o a single o	core^{a}	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
bayesmh nl	0.9	1.0	1.1	1.1	14
bayesmh normal	1.2	1.2	1.3	1.3	23
bayesmh normal gibbs	1.1	1.1	1.1	1.1	7
bayesmh normal re	1.2	1.2	1.2	1.2	15
betareg, link(logit)	2.0	3.8	6.9	11.6	97
betareg, link(probit)	2.0	3.8	6.9	11.5	97
binreg	2.2	4.0	6.9	10.8	96
biplot	1.0	1.0	1.0	1.0	0
biprobit	1.9	3.5	6.7	11.7	98
biprobit (seemingly unrelated)	1.9	3.9	7.0	11.5	97
bitest	1.7	2.9	4.3	5.6	88
blogit	2.0	3.6	6.6	10.6	96
bmaregress	1.7	2.7	3.9	4.1	79
boxcox	2.1	3.9	6.9	10.8	96
bprobit	1.9	3.6	6.3	10.1	96
brier	1.4	1.4	1.6	1.7	44
bsample	1.1	1.4	1.5	1.6	42
bstat	1.7	2.9	4.4	5.5	87
by: generate	2.0	4.2	8.3	16.0	100

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spe	ed relative	to a single o	core^{a}	
		Percentage			
Command	2	4	8	16	$parallelized^b$
by: generate (small groups)	2.2	3.9	5.8	10.1	92
by: replace	2.9	5.8	11.5	22.9	100
by: replace (small groups)	8.0	14.9	20.8	24.2	98
ca	1.4	1.8	2.1	2.3	61
candisc	2.4	4.6	8.1	13.2	97
canon	1.7	2.9	4.7	6.8	93
сс	1.2	1.4	1.4	1.4	35
by: cc	1.0	1.0	1.0	1.0	2
centile	1.1	1.5	1.7	1.9	51
churdle linear	1.8	3.2	4.8	6.3	89
ci means	1.5	1.9	2.5	2.7	65
ci means, poisson	1.2	2.0	2.4	3.0	72
ci proportions	1.7	2.7	3.5	3.9	78
clogit (k1 to k2 matching)	1.9	3.5	6.0	9.5	95
clogit (1 to k matching)	1.5	1.9	2.3	2.6	65
cloglog	1.9	3.7	6.6	11.0	97
cluster averagelinkage	1.9	3.7	6.9	12.9	99
cluster centroidlinkage	1.8	3.6	6.9	12.8	99
cluster completelinkage	1.8	3.5	6.6	12.0	98

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	d relative t	o a single o	core ^a	
		Percentage			
Command	2	4	8	16	$parallelized^b$
cluster generate	1.0	0.9	0.9	0.9	0
cluster kmeans	2.3	4.5	8.6	15.1	99
cluster kmedians	2.3	4.6	8.9	16.2	99
cluster medianlinkage	1.9	3.7	7.1	12.8	99
cluster singlelinkage	1.0	0.9	1.0	1.0	0
cluster wardslinkage	1.8	3.4	6.4	11.3	98
cluster waveragelinkage	1.8	3.4	6.5	11.5	98
cmclogit	1.8	3.2	4.9	6.5	90
cmmprobit	1.3	1.5	1.6	1.4	15
cmroprobit	1.3	1.6	1.6	1.3	7
cnsreg	2.3	4.5	8.9	17.3	100
codebook	2.0	3.2	5.5	7.5	92
collapse	3.1	4.9	6.2	7.3	88
compare	1.8	2.9	3.8	5.3	86
compress	1.0	1.0	0.8	0.8	0
contract	1.2	1.3	1.5	1.5	40
corr2data	1.9	3.6	5.5	7.4	91
correlate	2.3	4.5	8.9	17.6	100
corrgram	1.2	1.4	1.3	1.5	37

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	Speed relative to a single core^{a}					
		Percentage					
Command	2	4	8	16	$parallelized^b$		
count	2.0	4.0	8.0	15.8	100		
cpoisson	1.6	2.2	2.7	3.0	71		
CS	1.1	1.2	1.3	1.3	23		
by: cs	1.0	1.0	1.0	1.0	0		
ctset	2.0	4.0	8.0	14.1	99		
cttost	1.0	1.0	1.0	1.0	3		
cumul	1.1	1.3	1.5	1.5	39		
cusum	1.3	1.6	1.8	1.9	52		
datasignature	1.0	1.0	1.0	1.0	3		
decode	1.0	1.0	1.0	1.0	0		
demandsys aids	1.0	1.0	1.0	1.0	0		
demandsys cdouglas	1.3	1.6	1.8	1.9	50		
demandsys gaids	1.0	0.9	0.8	1.0	0		
demandsys gquaids	1.2	1.0	1.2	1.1	15		
demandsys gtranslog	1.0	1.0	1.0	1.0	0		
demandsys les	1.5	2.0	2.3	1.6	56		
demandsys quaids	0.9	1.0	0.9	0.9	0		
demandsys translog	1.0	1.0	1.0	1.0	0		
destring	1.2	1.0	1.1	1.2	21		

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	Spee	d relative t	o a single o	core ^a		
		Number of cores				
Command	2	4	8	16	$\mathbf{parallelized}^{b}$	
dfactor	1.6	2.1	2.7	2.9	67	
dfgls	1.2	1.3	1.4	1.4	31	
dfuller	2.0	2.6	3.0	2.6	71	
didregress	1.6	2.3	3.1	3.6	77	
discrim knn	1.5	2.1	2.5	2.8	67	
discrim lda	2.0	3.5	5.9	8.7	94	
discrim logistic	1.8	3.4	6.4	11.5	98	
discrim qda	1.7	2.4	3.0	3.5	75	
dotplot	1.1	1.4	1.5	1.6	41	
drawnorm	2.0	3.6	6.3	9.7	95	
drop if <i>exp</i>	1.0	1.0	1.0	1.0	0	
drop in <i>range</i>	1.0	1.0	1.0	1.0	0	
dsge	0.9	0.9	0.9	0.9	0	
dsgenl	0.9	0.9	0.9	0.9	0	
dslogit	1.3	1.7	1.8	2.0	52	
dspoisson	1.3	1.6	1.9	2.0	54	
dsregress	1.4	1.6	1.8	1.8	49	
dstdize	0.9	0.9	1.0	1.0	0	
dvech	1.0	1.0	1.0	1.0	3	

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	Spee	d relative t	o a single o	core^{a}	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^{b}$
egen group()	1.8	2.9	4.7	6.0	87
by: egen mean	1.1	1.4	1.5	2.6	66
eivreg	2.3	4.4	8.6	16.3	99
encode	1.4	2.3	3.1	3.9	81
eregress	1.7	2.5	3.2	3.6	76
esize twosample	1.3	1.6	1.8	1.8	43
esize unpaired	1.6	2.3	3.0	3.6	77
eteffects (exponential), ate	1.8	1.5	1.9	2.1	81
eteffects (linear), ate	2.0	3.5	5.6	7.6	92
eteffects (linear), pomeans	2.0	3.5	5.5	7.6	92
eteffects (probit), ate	2.0	3.5	5.5	7.4	91
etpoisson	1.5	2.0	2.5	2.5	62
etregress, poutcomes	1.8	2.9	4.2	4.5	80
etregress, twostep	2.0	3.8	7.1	11.9	98
exlogistic	1.2	1.2	1.2	1.2	18
expand $\#$	0.9	0.9	0.9	0.9	0
expand varname	0.9	0.9	0.9	0.9	0
expandel $\#$	1.4	1.8	2.2	2.4	62
expandel varname	1.3	1.7	2.0	2.2	60

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	Spee	d relative	to a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^{b}$
expoisson	1.4	1.4	1.4	1.4	30
factor	1.5	1.9	2.0	2.2	58
fcast compute	1.0	1.0	1.0	1.0	1
fillin	1.1	1.4	1.6	1.8	48
fmm 2: poisson	1.5	2.2	2.7	2.8	66
fmm 2: regress	1.4	1.9	2.2	2.1	53
fmm 3: poisson	1.4	1.9	2.2	2.4	58
fmm 3: regress	1.6	1.9	2.1	2.2	51
fracreg probit	2.1	4.1	7.9	14.1	98
frontier	2.0	4.0	7.5	13.6	99
fvrevar (factors)	1.6	3.3	4.9	6.3	88
fvrevar (interaction)	1.8	3.1	5.0	5.9	78
generate (small expressions)	3.5	6.7	12.2	20.2	98
generate	2.1	4.1	7.9	15.9	100
glm, family(gamma)	1.9	3.7	6.4	10.2	96
glm, family(gaussian)	2.1	4.0	7.1	11.8	97
glm, family(igaussian)	2.0	3.9	7.1	11.9	97
glm, family(nbinomial)	2.1	4.0	7.4	12.7	98
glm, family(poisson)	2.0	3.9	7.1	12.1	98

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	Spee	d relative t	o a single o	core ^a		
		Percentage				
Command	2	4	8	16	$\mathbf{parallelized}^b$	
glogit	2.2	4.4	8.5	15.8	99	
gmm	1.1	1.2	1.2	1.2	16	
gmm (with derivatives)	2.1	3.4	4.9	5.9	88	
gprobit	2.2	4.4	8.2	15.1	99	
graph bar	1.3	1.4	1.9	2.7	66	
graph box	1.0	1.1	1.1	1.1	8	
graph pie	1.2	1.3	1.4	1.4	29	
grmeanby	1.3	1.5	1.6	2.9	68	
gsem, oprobit (CFA, 2-level)	2.4	3.5	4.4	4.3	77	
gsem, oprobit (CFA)	2.7	3.7	4.1	4.0	73	
gsem, logit group()	1.7	2.6	3.4	3.9	78	
gsem, group()	1.7	2.7	3.6	4.2	81	
gsem, ologit group()	1.7	2.5	3.3	3.8	77	
gsem, poisson group()	1.7	2.7	3.5	4.0	80	
gsort	1.0	1.1	1.1	1.1	11	
hausman	1.2	1.2	1.3	1.3	21	
hdidregress aipw	1.3	1.7	1.9	2.0	51	
hdidregress ipw	1.3	1.7	1.9	1.9	51	
hdidregress ra	1.3	1.5	1.7	1.7	43	

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	Spee	d relative t	o a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
hdidregress twfe	1.2	1.3	1.4	1.4	29
heckman	2.0	3.8	6.9	11.2	97
heckman, twostep	2.0	3.8	6.9	11.6	97
heckoprobit	2.0	3.7	6.5	10.0	96
heckpoisson	1.8	2.8	4.1	4.4	79
heckprob	2.0	4.0	7.2	11.8	97
hetoprobit	1.9	3.3	5.0	6.7	90
hetprob	1.7	3.5	5.9	8.8	94
hetregress	2.0	3.6	6.2	9.6	95
hetregress, twostep	2.1	4.0	7.4	12.1	97
histogram	1.3	1.6	1.8	2.0	52
hotelling	2.0	4.2	8.1	15.5	99
icc, mixed	1.2	1.4	1.6	1.7	44
icc (one-way)	1.4	1.7	1.9	2.0	53
icc (two-way)	1.1	1.3	1.4	1.7	46
import delimited	1.0	1.3	1.4	1.4	30
intreg	2.1	4.1	7.7	13.8	99
ir	1.1	1.2	1.3	1.3	27
by: ir	1.0	1.0	1.0	1.0	0

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All values are expressed as the speed relative to the speed of a single core.

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	Spee	Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^{b}$
irf create	1.3	1.6	1.7	1.9	53
irt 1pl	1.6	2.2	2.8	2.6	60
irt 2pl	1.6	2.4	2.8	2.6	59
irt 3pl	2.2	2.6	2.7	2.6	59
irt grm	1.7	2.3	2.8	2.7	62
irt nrm	1.5	2.1	2.5	2.4	57
irt pcm	1.6	2.1	2.5	2.3	55
irt rsm	1.6	2.1	2.4	2.2	48
istdize	1.0	1.0	1.0	1.0	0
ivfprobit	1.9	3.4	5.4	7.5	92
ivpoisson cfunction	2.5	4.2	6.0	7.3	89
ivpoisson gmm, additive	2.5	4.2	7.0	8.5	92
ivpoisson gmm, multiplicative	1.8	2.7	3.7	4.4	82
ivprobit	1.9	3.3	5.1	6.9	90
ivqregress iqr	0.9	1.1	1.3	1.3	25
ivregress 2sls	2.1	4.2	7.5	12.6	97
ivregress gmm	1.9	3.3	4.9	6.7	90
ivregress liml	2.0	3.7	6.5	10.1	96
ivtobit	1.7	2.3	2.9	3.2	73

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All values are expressed as the speed relative to the speed of a single core.

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	Spee	d relative t	o a single c	core ^a			
		Number of cores					
Command	2	4	8	16	$\mathbf{parallelized}^b$		
kap	1.1	1.4	1.7	1.9	53		
kappa	2.0	3.6	6.1	8.8	93		
kdensity	1.9	3.4	4.1	4.5	81		
keep if exp	1.0	1.0	1.0	1.0	0		
keep in <i>range</i>	1.0	1.0	1.0	1.0	0		
keep varlist	1.0	1.0	1.0	1.0	0		
ksmirnov	1.4	1.9	2.2	2.5	66		
ksmirnov, by()	2.1	2.5	2.9	3.2	72		
ktau	1.0	1.0	1.0	1.0	0		
kwallis	2.3	2.8	3.3	3.7	76		
ladder	1.7	2.9	4.1	4.8	85		
lasso linear	1.3	1.6	1.7	1.7	45		
lasso logit	1.1	1.2	1.3	1.3	24		
lasso poisson	1.1	1.2	1.3	1.3	21		
gsem, $lclass(C 2)$	1.6	2.2	2.8	3.2	73		
gsem, $lclass(C 3)$	1.5	2.2	2.7	3.0	71		
levelsof	1.2	1.7	2.2	2.2	49		
loadingplot	0.9	0.9	1.0	1.1	5		
logistic	2.0	3.8	7.0	11.9	97		

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	Spee	d relative t	o a single o	core ^a			
		Number of cores					
Command	2	4	8	16	$parallelized^b$		
logit	2.0	3.8	6.9	11.8	97		
loneway	1.1	1.3	1.4	1.6	40		
lowess	2.0	3.4	6.8	13.2	100		
lpoly	1.7	2.7	3.7	4.6	83		
ltable	0.7	0.7	0.8	0.8	0		
makespline bspline	1.5	2.2	2.7	3.0	70		
makespline linear	1.8	3.2	4.6	5.6	86		
makespline piecewise	1.8	3.0	4.3	5.2	83		
makespline rcs	1.7	2.4	4.1	5.1	85		
manova (one-way)	1.8	2.7	3.7	4.7	83		
manova (two-way)	1.4	2.0	2.7	4.1	84		
margins	1.8	3.4	6.1	11.1	98		
margins, $dydx() exp()$	1.8	3.2	5.2	7.9	94		
margins, dydx()	1.8	3.0	5.0	7.4	91		
margins, $\exp()$	1.8	3.2	5.4	8.3	94		
markout	2.0	4.0	7.7	14.3	99		
marksample	2.0	4.1	8.2	16.1	100		
marksample if <i>exp</i>	2.0	4.0	8.0	16.0	100		
matrix accum	2.3	4.6	9.1	18.1	100		

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	Spee	d relative t	o a single o	core ^a	Percentage parallelized ^b
		Number	of cores		
Command	2	4	8	16	
matrix eigenvalues	1.0	1.0	1.0	1.0	1
matrix score	2.1	4.2	8.4	16.6	100
matrix svd	1.0	1.0	1.0	1.0	0
matrix symeigen	1.0	1.0	1.0	1.0	1
matrix syminv	1.0	1.6	2.8	5.1	96
mca	1.0	1.0	1.1	1.1	8
mcc	1.1	1.1	1.2	1.2	18
mds	2.2	2.7	3.0	3.2	71
mdslong	1.9	2.3	2.5	2.6	63
mean	2.0	3.8	6.8	11.5	97
mecloglog	1.6	2.3	2.9	3.3	71
median	1.7	2.7	3.8	4.5	82
mediate (, expmean) (, linear)	1.3	1.7	1.9	1.9	51
mediate (, linear) (, linear)	1.4	1.9	2.2	2.3	59
mediate (, logit) (, linear)	1.3	1.7	2.1	2.1	54
mediate (, poisson) (, linear)	1.4	2.1	2.7	2.7	66
mediate (, probit) (, linear)	1.3	1.7	2.0	2.1	54
meintreg	1.8	2.8	4.0	5.0	84
melogit	1.7	2.5	3.3	3.7	76

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	Spee	d relative t	o a single c	ore^a	Percentage parallelized ^b
		Number	of cores		
Command	2	4	8	16	
menbreg, dispersion(constant)	1.5	1.8	1.9	1.9	47
menbreg, dispersion(mean)	1.6	1.9	2.2	2.4	62
menl	1.1	1.2	1.2	1.2	14
meologit	1.8	2.6	3.4	4.0	78
meoprobit	1.7	2.6	3.5	4.1	79
mepoisson	1.6	2.2	2.7	2.8	67
meprobit	1.7	2.6	3.5	4.1	79
mestreg, distribution(exp)	1.6	2.3	2.9	3.2	71
mestreg, distribution(weibull)	1.7	2.6	3.4	4.0	80
metobit	1.7	2.6	3.5	4.0	79
mgarch	1.1	1.1	1.0	1.0	4
mhodds	1.1	1.1	1.4	1.5	27
mhodds (adjusted)	1.5	2.1	2.8	3.2	73
by: mhodds	1.0	1.0	1.0	1.0	4
mhodds (trend)	1.4	1.7	2.0	2.1	54
mi estimate: logit (flong)	1.4	1.8	2.1	2.5	63
mi estimate: logit (flongsep)	2.1	3.6	5.5	7.5	92
mi estimate: logit (mlong)	1.7	2.3	3.4	3.8	80
mi estimate: logit (wide)	1.9	3.4	5.4	7.6	93

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	Spee	d relative t	o a single o	core ^a	Percentage
		Number	of cores		
Command	2	4	8	16	$\mathbf{parallelized}^b$
mi estimate: mlogit	1.9	3.5	6.2	10.0	96
mi estimate: ologit	1.9	3.5	5.9	9.1	95
mi estimate: regress (flong)	1.3	1.6	1.6	1.5	39
mi estimate: regress (flongsep)	1.9	3.0	3.9	4.6	83
mi estimate: regress (mlong)	1.5	1.8	2.1	2.2	60
mi estimate: regress (wide)	1.9	3.1	4.2	5.3	85
mi impute chained (flong)	1.2	1.4	1.6	1.6	42
mi impute chained (flongsep)	1.2	1.4	1.7	1.7	47
mi impute chained (mlong)	1.1	1.4	1.6	1.7	45
mi impute chained (wide)	1.3	1.6	1.8	2.0	53
mi impute logit (flong)	1.1	1.1	1.3	1.3	19
mi impute logit (flongsep)	1.5	1.9	2.2	2.3	60
mi impute logit (mlong)	1.2	1.4	1.7	1.8	46
mi impute logit (wide)	1.8	2.7	3.9	4.7	84
mi impute mlogit	1.6	2.1	2.6	2.9	69
mi impute mono pmm	1.5	2.3	2.8	2.8	65
mi impute mono regress	1.7	2.3	2.8	3.2	73
mi impute mvn	1.1	1.1	1.2	1.2	15
mi impute ologit	1.4	1.8	2.0	2.1	57

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	Spee	d relative t	o a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
mi impute pmm	1.5	2.1	2.8	3.1	71
mi impute regress	1.3	1.7	1.8	1.9	49
misstable nested	1.3	1.6	1.8	2.0	51
misstable patterns	1.3	1.5	1.6	1.7	43
misstable summarize	1.0	1.0	1.0	1.0	0
misstable tree	1.3	1.6	1.9	2.0	53
mixed	1.2	1.1	1.1	1.2	13
mixed (crossed effects)	1.2	1.2	1.2	1.2	16
mkspline	1.9	2.8	3.6	3.3	79
mleval	2.1	4.2	8.3	16.4	100
mleval, nocons	2.1	4.2	8.3	16.4	100
mlmatbysum	1.9	3.6	6.7	12.2	98
mlmatsum	2.0	3.9	7.7	15.2	100
mlogit	2.0	4.0	7.7	14.8	99
mlsum	1.8	3.1	4.8	6.9	91
mlvecsum	1.9	3.8	7.4	14.0	99
mprobit	1.5	1.5	1.5	1.5	33
mswitch ar	0.8	0.8	0.7	0.8	0
mswitch dr	0.9	0.9	0.9	0.9	0

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	Spe	ed relative	to a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\operatorname{parallelized}^{b}$
mvdecode	4.7	10.0	19.8	39.2	100
mvencode	2.0	3.9	7.8	15.2	100
mvreg	2.1	3.9	7.1	11.2	97
mytest correlations	1.9	3.2	5.2	6.9	92
mytest covariances	1.9	3.3	5.3	7.5	92
mvtest means, heterogeneous	1.5	2.1	2.4	2.9	68
mvtest means, homogeneous	1.9	2.8	3.3	3.5	79
mvtest means, lr	1.5	2.1	2.6	2.8	67
mytest normality	0.9	0.9	0.9	0.9	0
nbreg	2.0	3.7	6.4	10.1	96
newey	1.2	1.3	1.4	1.5	34
nl	1.6	3.2	4.5	6.9	89
nlogit	1.5	2.0	2.2	2.2	55
nlsur	1.2	1.5	1.6	1.7	45
npregress kernel	0.9	1.0	0.9	0.9	0
nptrend, cuzick	1.5	2.0	2.2	2.2	56
nptrend, carmitage	1.3	1.6	1.8	2.0	54
nptrend, jterpstra	1.6	2.1	2.2	2.5	63
nptrend, linear	1.1	1.2	1.2	1.2	21

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$					
Command	2	4	8	16	$parallelized^b$		
ologit	2.0	3.8	7.3	13.0	99		
ologit, vce(cluster)	2.0	3.6	6.2	9.7	96		
ologit, vce(robust)	2.0	3.9	7.4	13.4	99		
oneway	1.0	1.0	1.0	1.0	0		
oprobit	2.0	3.9	7.3	13.5	99		
oprobit, vce(cluster)	2.0	3.8	6.9	11.5	97		
oprobit, vce(robust)	2.0	4.0	7.6	13.8	99		
orthog	1.7	3.8	6.0	7.9	89		
pca	1.5	2.1	2.7	3.1	71		
pcorr	2.2	4.5	8.7	16.7	100		
pctile	2.1	3.7	5.3	6.6	89		
pergram	1.0	1.0	1.0	1.0	1		
pkcollapse	0.8	0.9	0.9	0.9	0		
pkexamine	1.1	1.1	1.2	1.2	18		
pksumm	0.9	0.9	0.9	0.9	0		
poisson	2.1	4.0	7.5	13.0	98		
poisson, vce(cluster)	2.0	3.9	7.0	11.6	97		
poisson, exposure()	2.1	4.1	7.6	13.2	98		
poisson, vce(robust)	2.1	4.0	7.6	13.2	98		

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	d relative t	o a single o	core ^a		
		Number of cores				
Command	2	4	8	16	$\mathbf{parallelized}^b$	
pologit	1.5	2.0	2.3	2.3	60	
popoisson	1.6	1.9	2.1	2.3	60	
poregress	1.4	1.7	2.0	2.1	55	
pperron	1.1	1.1	1.1	1.7	46	
prais	1.1	1.2	1.2	1.3	22	
predict, cooksd	2.0	4.0	7.9	15.8	100	
predict, covratio	2.0	4.0	7.9	15.2	99	
predict, dfbeta	2.1	4.0	7.6	13.3	98	
predict, dfits	2.0	4.0	7.8	14.6	99	
predict, e	2.0	3.8	6.4	10.3	96	
predict, leverage	2.0	4.0	7.9	14.6	99	
predict, pr	1.9	3.7	6.5	10.6	96	
predict, residuals	2.1	4.3	8.3	16.0	100	
predict, rstandard	2.0	4.0	8.1	16.0	100	
predict, rstudent	2.0	4.0	8.0	15.9	100	
predict, stdf	2.0	4.0	8.0	15.5	100	
predict, stdp	2.0	4.0	8.0	15.9	100	
predict, stdr	2.0	4.0	8.0	15.9	100	
predict, welsch	2.0	4.1	8.0	15.6	100	

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All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.
	Spee	Speed relative to a single $core^a$ Number of cores					
Command	2	4	8	16	$\mathbf{parallelized}^b$		
predict, ystar	1.9	3.5	5.9	8.2	94		
predictnl	2.0	3.8	6.5	9.7	95		
probit	2.3	4.4	7.9	13.1	97		
procrustes	1.9	3.7	5.4	7.4	91		
proportion	1.5	2.1	2.5	2.8	79		
prtest1	1.8	3.0	4.3	6.2	90		
prtest2	1.7	2.8	4.1	5.5	88		
prtest, by()	1.1	1.2	1.2	1.2	21		
pwcorr	1.7	2.5	5.4	8.3	95		
qreg	2.5	4.1	6.1	7.9	90		
ranksum	2.9	3.4	4.0	4.1	78		
ratio	1.4	1.8	2.0	2.2	58		
ratio $(\exp 1)$ $(\exp 2)$	1.5	1.8	2.2	2.4	62		
recode	1.4	1.7	2.0	2.2	59		
reg3	2.1	3.8	6.2	8.8	94		
regress	2.2	4.4	8.7	16.7	100		
regress, vce(cluster)	2.0	3.3	5.0	6.8	90		
regress, vce(robust)	2.1	4.1	7.8	14.3	99		
replace	2.0	4.0	7.9	15.8	100		

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	d relative f	to a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
replace (small expressions)	4.8	9.5	18.6	37.3	100
reri logistic	1.8	3.3	5.4	8.2	94
reri nbreg	1.8	3.1	4.9	6.9	91
reri poisson	1.8	3.3	5.4	8.1	94
reri stcox	1.1	1.2	1.6	1.6	42
reri stintcox, interval()	1.7	2.6	3.0	3.3	72
reri stintcox, id() time() status()	1.5	2.1	2.6	2.8	66
reri stintreg	1.7	2.9	3.8	4.5	82
reri streg	1.8	3.2	5.2	7.6	93
reshape long	0.9	1.0	1.1	1.9	53
reshape wide	1.0	1.0	1.0	1.1	7
robvar	1.3	1.4	1.4	1.4	66
rocfit	1.6	2.1	2.4	2.8	66
roctab	1.1	1.4	1.6	1.7	43
rotate	1.0	1.0	1.0	1.0	2
rotatemat	1.0	1.0	1.0	1.0	2
rreg	2.2	4.1	7.3	12.0	97
runtest	1.9	3.1	4.5	5.5	85
scobit	2.0	3.7	6.8	11.6	97

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

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	Spee	d relative t	o a single o	core ^a	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
scoreplot	1.3	1.9	2.2	2.5	65
screeplot	1.1	1.2	1.2	1.2	16
sdtest1	1.4	1.8	2.1	2.0	60
sdtest2	1.3	1.7	1.9	2.0	55
sdtest, by()	1.4	1.7	1.9	2.1	56
sem, $method(adf)$ (CFA)	2.0	4.0	7.8	15.0	99
sem, method(ml) (CFA)	1.6	2.1	2.8	3.1	72
sem, method(mlmv) (CFA)	1.1	1.2	1.2	1.2	15
sem (SEM latent)	1.6	2.2	2.8	3.1	72
sem (SEM observed)	1.5	2.1	2.6	2.9	70
separate	1.3	1.5	1.8	2.0	52
sfrancia	2.6	3.5	4.3	4.8	94
signrank	2.8	3.2	3.7	4.0	76
signtest	2.0	4.1	7.7	14.0	99
sktest	1.8	3.1	4.4	5.2	85
slogit	1.2	1.5	1.8	1.9	50
sort	1.3	1.6	2.1	2.4	62
spearman	2.4	2.7	2.8	3.1	69
sspace	1.6	2.1	2.9	3.1	72

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All values are expressed as the speed relative to the speed of a single core.

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	Spee	d relative t	o a single o	core^{a}	
		Percentage			
Command	2	4	8	16	$parallelized^{b}$
stack	1.4	1.8	2.0	2.3	57
stci	1.1	1.2	2.4	2.6	65
stcox	1.1	1.1	1.1	1.1	10
stcrreg	1.1	1.1	1.1	1.1	8
stgen	1.8	2.5	3.2	3.6	76
stintcox, interval()	1.7	2.7	3.4	3.8	78
<pre>stintcox, id() time() status()</pre>	1.5	2.0	2.2	2.4	60
stintreg, d(exponential)	1.6	2.6	3.6	4.2	80
stintreg, d(weibull)	2.6	4.2	5.9	7.2	90
stir	1.3	1.5	1.7	1.8	47
stmc	2.8	3.3	3.8	4.0	77
by: stmc	2.8	3.4	3.8	4.7	81
stmh	1.3	1.5	1.8	1.9	50
by: stmh	1.1	1.3	1.5	1.6	39
stptime	1.1	1.2	1.3	1.3	26
strate	1.3	1.6	1.7	2.1	54
streg, distribution(exponential)	1.9	3.7	6.6	11.1	97
streg, dist(exp) vce(cluster)	2.0	3.9	7.3	12.6	98
streg, dist(exp) frailty()	2.0	3.7	6.6	10.9	97

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All values are expressed as the speed relative to the speed of a single core.

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	Spee	d relative t	o a single o	core ^a	
		Number		Percentage	
Command	2	4	8	16	$\mathbf{parallelized}^b$
streg, dist(exp) frailty() shared()	2.0	3.7	6.0	9.2	95
streg, $dist(exp)$ vce(robust)	2.0	3.9	7.4	13.4	99
streg, distribution(ggamma)	2.3	4.5	7.9	12.0	97
streg, dist(ggamma) vce(cluster)	2.2	4.6	8.2	12.0	97
streg, $dist(ggamma)$ vce(robust)	2.1	4.4	8.0	12.6	97
streg, distribution(gompertz)	2.2	4.7	8.1	12.8	97
streg, dist(gompertz) vce(cluster)	2.0	3.9	6.7	10.0	96
<pre>streg, dist(gompertz) frailty()</pre>	1.9	4.2	7.3	11.2	96
<pre>streg, dist(gomp) frailty() shared()</pre>	2.1	4.0	6.3	8.3	93
streg, dist(gompertz) vce(robust)	1.9	3.9	6.9	10.4	96
streg, distribution(llogistic)	1.9	3.8	6.9	10.9	97
streg, dist(llogistic) vce(cluster)	2.1	4.2	7.6	12.7	98
streg, dist(llogistic) frailty()	2.0	3.8	6.8	11.3	97
<pre>streg, dist(llog) frailty() shared()</pre>	1.9	3.9	6.9	10.8	97
streg, dist(llogistic) vce(robust)	2.0	4.1	7.7	13.2	98
streg, distribution(lnormal)	2.0	4.0	6.7	10.0	95
streg, dist(lnormal) vce(cluster)	2.0	3.8	7.0	11.3	97
streg, dist(lnormal) frailty()	2.0	3.7	6.4	9.9	96
<pre>streg, dist(lnorm) frailty() shared()</pre>	2.0	3.8	5.9	8.1	93

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	Spee	d relative t	o a single o	core^{a}	
		Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
streg, dist(lnormal) vce(robust)	2.0	3.8	7.1	11.8	97
streg, distribution(weibull)	2.0	3.9	7.4	13.4	98
streg, dist(weibull) vce(cluster)	2.0	4.2	7.7	12.9	98
<pre>streg, dist(weibull) frailty()</pre>	2.2	5.1	8.7	13.1	97
<pre>streg, dist(weib) frailty() shared()</pre>	2.1	3.9	6.4	9.8	95
streg, dist(weibull) vce(robust)	2.0	4.2	7.9	13.9	98
sts generate	1.0	1.1	1.2	1.3	30
sts graph	1.1	1.3	1.3	1.3	28
sts list	1.1	1.3	1.3	1.4	31
sts test	1.1	1.3	1.4	1.5	37
stset	1.4	1.8	2.1	2.3	60
stsplit	1.0	1.1	1.2	1.2	17
stsum	1.1	1.7	1.8	1.7	46
stteffects ipw (weibull)	2.0	3.5	5.2	6.9	90
stteffects ipwra (weibull)	1.8	2.7	3.5	4.3	80
stteffects ra (weibull)	1.7	2.5	3.2	3.6	76
stteffects wra (weibull)	1.8	2.7	3.5	4.0	79
stvary	1.3	1.7	2.0	2.3	60
suest	2.0	3.8	7.1	12.6	98

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	Spee	d relative t	o a single o	core^{a}	
Command		Percentage			
	2	4	8	16	$parallelized^b$
summarize	2.0	4.0	8.0	15.6	100
sunflower	1.3	1.5	1.7	5.2	88
sureg	2.1	3.8	6.2	9.3	94
svar	1.6	1.9	2.1	2.1	56
svmat	1.1	1.1	1.1	1.1	6
svy brr: logit	1.4	1.9	2.3	2.6	65
svy brr: poisson	1.6	2.2	2.8	3.2	74
svy brr: regress	2.1	3.7	6.2	9.3	95
svy jackknife: logit	1.6	2.4	3.2	3.9	79
svy jackknife: poisson	1.5	2.2	2.9	3.5	77
svy jackknife: regress	2.0	3.3	5.0	6.6	90
svy linearized: logit	1.9	3.5	5.6	8.5	94
svy linearized: poisson	2.0	3.6	5.9	8.8	94
svy linearized: regress	1.9	3.2	4.7	6.0	88
swilk	3.5	4.2	5.7	6.2	89
symmetry	1.1	1.3	1.4	1.4	34
table (one-way)	1.1	1.3	1.4	1.6	39
table (two-way)	1.2	1.4	1.4	1.5	35
tabodds	1.0	1.1	1.1	1.1	8

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	Spee	ed relative t	o a single o	core ^a	
		Number		Percentage	
Command	2	4	8	16	$\operatorname{parallelized}^{b}$
tabodds (adjusted)	0.7	0.8	0.9	0.9	0
tabstat	1.2	1.6	1.8	1.8	47
tabstat, by()	1.1	1.3	2.8	2.8	70
tabulate (one-way)	1.0	1.0	1.0	1.0	0
tabulate (two-way)	1.0	1.0	1.0	1.0	0
teffects aipw (linear)	1.9	3.4	5.5	6.6	89
teffects aipw (probit)	1.9	3.2	5.2	6.2	88
teffects ipw (logit)	2.3	4.2	7.0	10.3	94
teffects ipwra (linear)	1.9	3.3	5.3	6.3	88
teffects ipwra (probit)	1.8	3.2	5.0	6.0	87
teffects nnmatch	2.0	4.0	7.7	14.6	99
teffects psmatch, logit	1.1	1.1	1.1	1.1	11
teffects ra (linear)	2.0	3.6	6.1	7.9	91
teffects ra (probit)	1.9	3.4	5.6	7.0	90
telasso (, linear) (, probit), ate	1.5	1.7	1.7	2.0	45
telasso (, linear) (, probit), atet	1.3	1.7	1.9	1.8	49
telasso(, linear)(, probit), pomeans	1.4	1.8	1.8	2.1	48
telasso (, logit) (, probit), ate	1.7	2.8	3.5	3.9	77
telasso (, logit) (, probit), atet	1.7	2.3	2.9	3.3	73

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	Spee	d relative t	o a single c	core ^a	Percentage
		Number	of cores		
Command	2	4	8	16	$\mathbf{parallelized}^b$
telasso (, logit) (, probit), pomeans	1.7	2.6	3.3	3.7	75
telasso (, poisson) (, probit), ate	1.5	2.4	3.2	3.6	77
telasso (, poisson) (, probit), atet	1.6	2.4	3.2	3.7	78
telasso (, poisson) (, probit),					
pomeans	1.6	2.5	3.1	3.6	77
telasso (, probit) (, probit), ate	1.6	2.3	3.0	3.4	74
telasso (, probit) (, probit), atet	1.6	2.5	3.1	3.5	75
telasso (, probit) (, probit),					
pomeans	1.6	2.4	2.9	3.4	74
tetrachoric	1.2	1.3	1.5	1.5	40
threshold, threshvar()	1.1	1.1	1.1	1.0	1
threshold, threshvar() regionvars()	1.0	1.0	1.2	1.1	13
tnbreg	1.3	2.4	2.9	3.4	75
tobit	1.9	3.3	5.1	7.0	91
tostring	1.0	1.0	1.1	1.1	11
total	2.0	3.8	7.0	11.9	97
tpoisson	1.9	3.4	5.6	8.0	94
truncreg	1.9	3.3	5.2	7.2	92
tsfilter bk	1.1	1.1	1.2	1.2	16
tsfilter bw	1.4	1.8	2.1	2.3	61
tsfilter cf	1.1	1.1	1.1	1.2	14

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	Spee	$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$					
Command	2	4	8	16	$parallelized^b$		
tsfilter hp	1.4	1.8	2.1	2.3	61		
tsrevar	2.3	4.7	8.7	14.7	94		
tsset	1.2	1.6	1.8	2.0	55		
tssmooth exp	1.3	1.5	1.6	1.7	44		
tssmooth ma	1.2	1.3	1.3	1.4	28		
ttest1	1.4	1.8	2.0	2.2	59		
ttest2	1.7	2.4	3.0	2.6	73		
ttest, by()	1.4	1.7	2.0	2.1	57		
twoway fpfit	1.3	2.2	4.2	4.6	85		
twoway lfitci	1.2	1.4	1.6	1.7	43		
twoway mband	2.3	3.5	4.4	5.0	83		
twoway mspline	2.3	3.3	4.3	4.7	82		
ucm, model(rwdrift)	1.2	1.3	1.2	1.3	20		
var	1.4	1.7	1.6	4.0	80		
vargranger	1.4	1.4	1.4	1.4	28		
varlmar	1.4	1.8	2.0	2.8	66		
varnorm	1.2	1.7	2.1	2.2	60		
varsoc	1.2	1.6	1.8	2.0	55		
varstable	1.0	1.1	1.1	1.2	16		

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	Spee	d relative t	o a single o	core ^a			
		Number of cores					
Command	2	4	8	16	$parallelized^b$		
vec	1.2	1.4	1.6	1.7	41		
veclmar	1.0	1.2	1.4	1.5	33		
vecnorm	1.3	1.6	1.7	3.1	72		
vecrank	1.0	1.3	1.5	1.6	40		
vecstable	1.0	1.2	1.2	1.2	16		
vwls	2.2	4.3	7.9	13.6	98		
wildbootstrap areg	1.7	2.3	2.7	3.3	74		
wildbootstrap regress	1.6	2.0	2.7	2.8	65		
wildbootstrap xtreg	2.2	3.6	5.1	8.0	91		
wntestb	1.0	1.0	1.0	1.0	0		
wntestq	2.0	2.1	2.1	2.1	52		
xcorr	1.1	1.1	1.1	1.1	7		
xpologit	1.2	1.3	1.4	1.4	30		
xpopoisson	1.1	1.3	1.4	1.4	30		
xporegress	1.2	1.3	1.4	1.4	30		
xtabond	1.0	1.3	1.4	1.5	38		
xtabond, twostep	1.0	1.2	1.3	1.5	34		
xtcloglog, re	2.1	3.9	6.6	10.3	95		
xtdata, be	1.9	2.3	2.4	2.5	62		

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	d relative t	o a single c	ore^{a}	
		Percentage			
Command	2	4	8	16	$parallelized^b$
xtdata, fe	2.9	4.1	4.8	5.4	84
xtdata, re	3.1	4.2	4.8	5.4	84
xtdidregress	1.6	2.4	3.0	3.7	78
xtdpd	1.2	1.4	1.5	1.5	37
xtdpdsys	1.0	1.3	1.3	1.4	30
xteregress	1.4	1.7	1.8	1.8	44
xtfrontier	2.5	4.3	6.7	9.0	93
xtgee, family(gaussian) corr(ar2)	1.5	1.8	2.0	2.1	55
xtgee, fam(gauss) corr(unstruct)	1.5	1.8	2.0	2.1	56
xtcloglog, pa	1.6	2.4	3.2	3.9	79
xtlogit, pa	1.3	1.7	1.9	2.1	58
xtnbreg, pa	1.6	2.2	2.8	3.2	73
xtpoisson, pa	1.5	2.0	2.4	2.7	67
xtprobit, pa	1.3	1.6	1.8	2.0	57
xtreg, pa	1.3	1.6	1.8	1.9	51
\mathbf{xtgls}	1.3	1.5	1.7	1.9	49
xthdidregress aipw	1.2	1.4	1.6	1.6	41
xthdidregress ipw	1.2	1.4	1.5	1.6	39
xthdidregress ra	1.2	1.4	1.5	1.5	34

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	Percentage			
Command					
	2	4	8	16	$\mathbf{parallelized}^b$
xthdidregress twfe	1.2	1.3	1.3	1.4	28
xthtaylor	1.3	2.2	3.2	4.0	81
xtile	1.0	1.0	1.0	1.0	1
xtintreg	2.0	3.8	6.6	10.7	96
xtivreg, be	1.9	2.5	3.1	3.5	75
xtivreg, fd	2.2	2.6	3.1	3.3	73
xtivreg, fe	1.9	2.8	3.2	3.4	74
xtivreg, re	1.9	2.7	3.3	3.5	76
xtlogit, fe	1.5	2.2	2.8	3.1	72
xtlogit, re	2.2	3.7	5.6	7.4	91
xtmlogit, fe	1.0	1.0	1.1	1.1	6
xtmlogit, re	1.9	3.0	4.2	5.1	85
xtnbreg, fe	3.1	5.6	8.3	9.8	93
xtnbreg, re	2.9	4.8	7.0	8.9	92
xtologit	1.9	2.8	3.7	4.3	80
xtoprobit	1.9	2.9	3.9	4.6	82
xtpcse	1.3	1.6	1.7	1.8	46
xtpoisson, fe	3.0	4.9	7.3	9.2	92
xtpoisson, re	2.9	5.7	10.0	15.1	97

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

	Spee	Percentage			
Command	2	4	8	16	$\mathbf{parallelized}^b$
xtprobit, re	2.1	3.5	5.9	8.8	94
xtrc	1.7	2.6	3.3	3.9	78
xtreg, be	1.5	2.0	2.3	2.5	64
xtreg, fe	2.0	3.4	5.5	8.2	93
xtreg, fe vce(robust)	1.9	3.5	5.9	8.9	95
xtreg, mle	1.3	1.8	3.9	4.1	81
xtreg, re	2.2	3.1	3.7	4.1	78
xtregar, fe	1.8	3.2	4.6	4.8	81
xtregar, re	1.7	2.5	2.8	3.0	70
xtset	1.2	1.4	1.5	1.6	42
xtstreg, distribution(exponential)	1.8	2.5	3.2	3.5	75
xtstreg, distribution(weibull)	1.9	2.8	3.6	4.2	80
xtsum	1.6	2.5	3.3	3.7	78
xttab	1.2	1.5	1.7	1.9	53
xttobit	1.9	3.9	6.4	9.3	94
xtunitroot breitung	1.1	1.3	1.4	1.6	39
xtunitroot fisher	1.0	1.1	1.1	1.1	8
xtunitroot hadri	1.3	1.3	1.4	1.4	29
xtunitroot ht	1.3	1.6	2.0	2.2	58

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

Command	Spee	Percentage			
	2	4	8	16	$\mathbf{parallelized}^b$
xtunitroot ips	1.0	1.0	1.0	1.0	3
xtunitroot llc	0.9	1.0	1.0	1.0	0
zinb	2.0	4.2	7.4	11.9	97
ziologit	1.9	3.2	4.7	6.0	88
zioprobit	1.9	3.2	5.0	6.8	91
zip	1.9	3.8	7.1	12.3	98
$_$ predict, xb	2.1	4.3	8.3	16.4	100
_rmcoll	2.1	4.2	8.3	15.7	100
_robust	2.0	3.9	7.7	14.4	99

Table 1. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

Nine of the lines in table 1 represent estimation commands run on survey data. Each of these commands begins with svy. These are only a few of the estimation commands that support estimation on survey data, but we can make some generalizations about how the three primary methods of estimation with survey data will perform with other estimation commands. With the linearization method, prefix svy linearized, estimation commands will be parallelized just as well and sometimes better than they were parallelized on non-survey data. This is true because the linearization computation is itself almost 100% parallelized. When using the balanced repeated replications (BRR) method, svy brr, or the jackknife method, svy jackknife, almost all estimation commands are slightly less parallelized. The BRR and jackknife VCE computations are not themselves parallelized, but the overall estimation time is dominated by standard estimation.

More than a full page of table 1 is dedicated to performance when using multiple imputation (MI). These commands begin with the mi prefix. All the results in the table are from problems with five imputations. The number of imputations does not affect parallelization performance much. As with all commands, problems with more observations and covariates are better parallelized; see appendix D for the sizes of problems used to assess performance.

There are two particularly computationally intensive aspects to using MI data—creating the MI datasets (imputation) and estimation. The table reports the results for all the primary methods of imputation; these lines are prefixed with mi impute. It also reports the results for four representative estimators—linear regression (regress), logistic regression (logit), multinomial logistic regression (mlogit), and ordered logistic regression (ologit).

Performance on MI data is affected by the style in which the MI data are stored. Stata allows four styles for storing MI data: wide (wide), marginal long (mlong), full long (flong), and full long and separate (flongsep). Each style has advantages with regard to storage required and ease of use in some analyses.

With regard to imputation performance under Stata/MP, imputation is fastest and most parallelized when using style flongsep. flongsep is the native style in which imputations are performed. Table 1 reports performance across all MI storage styles for only the logit imputer; the relative performance of the styles is similar for other imputers.

Estimation is fastest and most parallelized when using storage style wide, although style flongsep is also well parallelized. Style wide is fastest because the overhead for managing wide data mostly involves simply changing the names of variables. The table reports estimation results in all four MI storage styles for only regress and logit. The relative performance is similar for other estimators.

As with estimation using survey data, MI can be applied to many more estimation commands than those listed in the table. Only some of the MI computations are themselves parallelized, so most commands are less parallelized when used with MI data, regardless of the style in which the data are stored. Computationally intensive estimation commands that involve iterative solutions, such as logistic regression, are less affected than are commands with closed-form solutions, such as linear regression.

For maximum performance using Stata/MP, set the MI storage style to **flongsep** when performing imputations and to **wide** when performing estimations. The short time you invest to convert between styles will be more than repaid in faster imputation and estimation. If you have insufficient memory to store an MI dataset in style **wide**, then continue to use **flongsep** during estimation.

When using many imputations on moderate-to-small problems, the overhead of the MI computations can dominate the time required. Such problems are less parallelized than reported in the table. Conversely, very large problems with few imputations are parallelized even more than reported in the table.

9 Performance variability across computing platforms

As discussed in sections 3 and 4, multicore/multiprocessor performance will vary across computing platforms for many reasons. Those reasons include differences in how operating systems partition tasks, how processors pipeline and partition instructions, how memory is accessed, and how onboard processor cache is handled.

Stata/MP performance has been tested on dozens of different platforms, including different processors (both Intel and AMD), different cache architectures, different operating systems (including Microsoft Windows, Mac OS X for Intel, Linux, and Oracle Solaris), and different architectures for accessing memory. Despite the possibility for varying performance, the results from all these tests support the results presented in section 8 and appendixes A and B.

It is not helpful to break these results down by platform. There were no conclusive patterns among operating systems, CPUs, or other platform characteristics.

10 Hyperthreading—single- and multiple-processor platforms

Hyperthreading is an Intel technology for allowing each core of a processor to masquerade as two cores. The operating system and other applications see each physical core as two virtual cores and treat each just as they would any physical core. Intel achieves performance improvements primarily because main computer memory is slow compared with the processor and its onboard cache memory. When the execution thread of one process must wait for something from main memory, the thread for another process can execute. The effect is clearly not the same as having two cores, but for many applications, performance can be improved by treating a computer with a hyperthreaded processor as having twice as many cores as it actually has.

Stata/MP runs on hyperthreaded processors.

Most Stata commands are computationally intense and Stata/MP has been optimized to access main memory efficiently. For these reasons, we would not expect hyperthreading to substantially improve the performance of most commands. Our timings indicate that this is true for most Stata commands, but a few performance gains were surplisingly good.

Figure 13 presents the now familiar boundary region and median performance of Stata/MP running on a quad-core computer with hyperthreading – making for 8 virtual cores. Through the first 4 cores, performance is almost identical to what we saw in Figure 7 for a non-hyperthreaded processor. That is to say, so long as we do not exceed the number of physical cores on a system, hyperthreaded computers behave just like non-hyperthreaded computers.



Figure 13. Performance of Stata/MP on hyperthreaded CPUs. Speed on multiple cores relative to speed on a single core.



Figure 14. Quartiles of Stata/MP Performance on hyperthreaded CPUs. Speed on multiple cores relative speed on a single core.

Above 4 cores, median performance drops for 5 cores, one of them virtual, but improves to approaching the performance of 4 physical cores. The most interesting point beyond 4 cores is 8 cores – all of the virtual cores on the computer. The median relative speed with 8 cores is 2.4, which is slightly less than the median speed of 2.5 for the 4 physical cores.

Figure 14 presents the quartiles of command performance. The diagonal top of the light-blue region indicates that at least one command has perfect parallelization over all 8 virtual cores. Moreover, for the 25% of commands that perform best with hyperthreading their relative speed is at least 3.7 with all 8 virtual cores as compared to 3.6 with 4 physical cores — a 2% improvement. At the other end of the spectrum, for the 25% take the least advantage of hypertheading, the performance on 8 virtual cores is worse than that of 4 physical cores.

By way of caution, Stata/MP has not been evaluated on a wide range of single-processor hyperthreaded computers, and these results should therefore be considered provisional.

On multiprocessor computers where each CPU is hyperthreaded, the current recommendation is to set Stata/MP to use the number of real CPUs, not the number of virtual processors. Under such architectures, each CPU appears to Stata/MP and the operating system as two processors, and Stata/MP would by default try to use all the (virtual) processors. On these computers, users should type

set processors

where # is the number of CPUs on the computer. Here we use "CPU" to mean a physical core on the computer and not a virtual core created by hyperthreading. So, we could equivalently say, where # is the number of physical cores on the computer.

This can be done either interactively or placed in Stata's profile.do startup script.

Current experience indicates that setting the number of processors to be used above the number of real CPUs on the computer leads to contention for the floating-point unit (FPU), which can make commands run slower when trying to use virtual processors.

Figures 15 and 16 show the results of two commands run on an 4-processor computer, each hyperthreaded, giving the appearance of 8 virtual processors.



Figure 15. predict, leverage performance plot on computers with hyperthreaded CPUs.

Figure 16. **regress** performance plot on computers with hyperthreaded CPUs.

The predict, leverage command, however, is an exception to this recommendation. This command remains nearly perfectly parallelized through all 8 processors (half of which are virtual).

Most commands do not exhibit results like this, and **regress** is an example. Beyond the number of real CPUs, performance actually degrades. This occurs because each CPU has only one FPU, and **regress**, along with most Stata commands, requires many floating-point computations. The computations are dominated by access to the FPU, and the virtual processors must contend for access to this single FPU.

A Performance assessment graphs for desktop computers

The performance of Stata/MP as reported in columns 2, 3, and 4 of table 1 is presented graphically below, along with the modeled performance from equation 1 and a line representing perfectly scalable performance.

Figures 17 and 18 show two typical graphs. As with table 1, performance is measured as the speed of executing the command on multiple cores relative to the speed on a single core.



Figure 17. regress performance plot.



For a perfectly scalable command, the speed doubles each time the number of cores is doubled. This type of scalability is linear when the number of cores and the relative speed are graphed on a logarithmic scale, which is the scale used in these graphs. Perfect scaling is shown on each graph as a green line that diagonally bisects the graph.

Linear regression, shown in figure 17, is nearly perfectly scalable. Both the observed values and the modeled performance are nearly on the perfect-scalability reference line. The speed is doubled each time the number of cores doubles.

As shown in figure 18, conditional logistic regression clearly performs better as the number of cores increases, but not as much better as linear regression. From table 1, we can see that clogit (1 to k matching) is 65% parallelized as compared with 100% for regress. From figure 18, we see that clogit run with 2 cores on a large dataset is 1.5 times faster than when run with one core; with 4 cores, this relative speed climbs to 1.9; and with 8 cores, it climbs further to 2.3.

Figure 8, from section 7, summarizes the information from all the graphs in this section by placing the observed performance for each command into one of the performance quartiles on the graph.

In a few of the graphs that follow, the observed performance exceeds the theoretical limit of perfect scaling—some of the relative speeds are above the diagonal perfect-scaling line. An example of this can be seen when the **replace** command is evaluating small expressions, as shown in figure 19.



Figure 19. replace performance plot.

This phenomenon is nothing more than a cache effect. Cache is very high speed memory that processors use to store data and code that they use often or expect to use often. Cores run much faster when the data they need can be found in cache rather than in standard memory. The **replace** command above was able to find far more of the data it needed in cache when running on 2 or more cores than it could find when running on a single core. The model that we used to determine percentage parallelized ignored that cache effect and correctly determined that the **replace** command was just under 100% parallelized, not greater than 100%.

Observant readers will have noted that the **regress** command in figure 17 exhibited some mild cache effects. Its observed performance is slightly above perfect scaling.



Figure 20. alpha performance plot.



Figure 22. anova (one-way) performance plot.



Figure 21. ameans performance plot.



Figure 23. anova (two-way) performance plot.



Figure 24. arch performance plot.



Figure 26. areg, vce(cluster) performance plot.



Figure 25. areg performance plot.



Figure 27. areg, vce(robust) performance plot.



Figure 28. arfima performance plot.



Figure 30. bayes dsge performance plot.



Figure 29. arima performance plot.



Figure 31. bayes dsgenl performance plot.



Figure 32. bayes: logit performance plot.



Figure 34. bayes: regress performance plot.



Figure 33. bayes: poisson performance plot.



Figure 35. bayes var performance plot.



Figure 36. bayesmh logit performance plot.



Figure 38. bayesmh mylogit performance plot.



Figure 37. bayesmh mvn performance plot.



Figure 39. bayesmh nl performance plot.



Figure 40. bayesmh normal performance plot.



Figure 42. bayesmh normal re performance plot.



Figure 41. bayesmh normal gibbs performance plot.



Figure 43. betareg, link(logit) performance plot.



Figure 44. betareg, link(probit) performance plot.



Figure 46. biplot performance plot.



Figure 45. binreg performance plot.



Figure 47. biprobit performance plot.



Figure 48. biprobit (seemingly unrelated) performance plot.



Figure 50. blogit performance plot.



Figure 49. bitest performance plot.



Figure 51. bmaregress performance plot.



Figure 52. boxcox performance plot.



Figure 54. brier performance plot.



Figure 53. bprobit performance plot.



Figure 55. bsample performance plot.



Figure 56. bstat performance plot.



Figure 58. by: generate (small groups) performance plot.



Figure 57. by: generate performance plot.



Figure 59. by: replace performance plot.



Figure 60. by: replace (small groups) performance plot.



Figure 62. candisc performance plot.



Figure 61. ca performance plot.



Figure 63. canon performance plot.



Figure 64. cc performance plot.



Figure 66. centile performance plot.



Figure 65. by: cc performance plot.



Figure 67. churdle linear performance plot.



Figure 68. ci means performance plot.



Figure 70. ci proportions performance plot.



Figure 69. ci means, poisson performance plot.



Figure 71. clogit (k1 to k2 matching) performance plot.



Figure 72. clogit (1 to k matching) performance plot.



Figure 74. cluster averagelinkage performance plot.



Figure 73. cloglog performance plot.



Figure 75. cluster centroidlinkage performance plot.



Figure 76. cluster completelinkage performance plot.



Figure 78. cluster kmeans performance plot.



Figure 77. cluster generate performance plot.



Figure 79. cluster kmedians performance plot.


Figure 80. cluster medianlinkage performance plot.



Figure 82. cluster wardslinkage performance plot.



Figure 81. cluster singlelinkage performance plot.



Figure 83. cluster waveragelinkage performance plot.



Figure 84. cmclogit performance plot.



Figure 86. cmroprobit performance plot.



Figure 85. cmmprobit performance plot.



Figure 87. cnsreg performance plot.



Figure 88. codebook performance plot.



Figure 90. compare performance plot.



Figure 89. collapse performance plot.



Figure 91. compress performance plot.



Figure 92. contract performance plot.



Figure 94. correlate performance plot.



Figure 93. corr2data performance plot.



Figure 95. corrgram performance plot.



Figure 96. count performance plot.



Figure 98. cs performance plot.



Figure 97. cpoisson performance plot.



Figure 99. by: cs performance plot.



Figure 100. ctset performance plot.



Figure 102. cumul performance plot.



Figure 101. cttost performance plot.



Figure 103. cusum performance plot.



Figure 104. datasignature performance plot.



Figure 106. demandsys aids performance plot.



Figure 105. decode performance plot.



Figure 107. demandsys cdouglas performance plot.



Figure 108. demandsys gaids performance plot.



Figure 110. demandsys gtranslog performance plot.



Figure 109. demandsys gquaids performance plot.



Figure 111. demandsys les performance plot.



Figure 112. demandsys quaids performance plot.



Figure 114. destring performance plot.



Figure 113. demandsys translog performance plot.



Figure 115. dfactor performance plot.



Figure 116. dfgls performance plot.



Figure 118. didregress performance plot.



Figure 117. dfuller performance plot.



Figure 119. discrim knn performance plot.



Figure 120. discrim 1da performance plot.



Figure 122. discrim qda performance plot.



Figure 121. discrim logistic performance plot.



Figure 123. dotplot performance plot.



Figure 124. drawnorm performance plot.



Figure 126. drop in *range* performance plot.



Figure 125. drop if *exp* performance plot.



Figure 127. dsge performance plot.



Figure 128. dsgenl performance plot.



Figure 130. dspoisson performance plot.



Figure 129. dslogit performance plot.



Figure 131. dsregress performance plot.



Figure 132. dstdize performance plot.



Figure 134. egen group() performance plot.



Figure 133. dvech performance plot.



Figure 135. by: egen mean performance plot.



Figure 136. eivreg performance plot.



Figure 138. eregress performance plot.



Figure 137. encode performance plot.



Figure 139. esize twosample performance plot.



Figure 140. esize unpaired performance plot.



Figure 142. eteffects (linear), ate performance plot.



Figure 141. eteffects (exponential), ate performance plot.



Figure 143. eteffects (linear), pomeans performance plot.



Figure 144. eteffects (probit), ate performance plot.



Figure 146. etregress, poutcomes performance plot.



Figure 145. etpoisson performance plot.



Figure 147. etregress, twostep performance plot.



Figure 148. exlogistic performance plot.



Figure 150. expand *varname* performance plot.



Figure 149. expand # performance plot.



Figure 151. expandel # performance plot.



Figure 152. expandcl *varname* performance plot.



Figure 154. factor performance plot.



Figure 153. expoisson performance plot.



Figure 155. fcast compute performance plot.



Figure 156. fillin performance plot.



Figure 158. fmm 2: regress performance plot.



Figure 157. fmm 2: poisson performance plot.



Figure 159. fmm 3: poisson performance plot.



Figure 160. fmm 3: regress performance plot.



Figure 162. frontier performance plot.



Figure 161. fracreg probit performance plot.



Figure 163. fvrevar (factors) performance plot.



Figure 164. fvrevar (interaction) performance plot.



Figure 166. generate performance plot.



Figure 165. generate (small expressions) performance plot.



Figure 167. glm, family(gamma) performance plot.



Figure 168. glm, family(gaussian) performance plot.



Figure 170. glm, family(nbinomial) performance plot.



Figure 169. glm, family(igaussian) performance plot.



Figure 171. glm, family(poisson) performance plot.



Figure 172. glogit performance plot.



Figure 174. gmm (with derivatives) performance plot.



Figure 173. gmm performance plot.



Figure 175. gprobit performance plot.



Figure 176. graph bar performance plot.



Figure 178. graph pie performance plot.



Figure 177. graph box performance plot.



Figure 179. grmeanby performance plot.



Figure 180. gsem, oprobit (CFA, 2-level) performance plot.



Figure 181. gsem, oprobit (CFA) performance plot.



Figure 182. gsem, logit group() performance plot.



Figure 183. gsem, group() performance plot.



Figure 184. gsem, ologit group() performance plot.



Figure 186. gsort performance plot.



Figure 185. gsem, poisson group() performance plot.



Figure 187. hausman performance plot.



Figure 188. hdidregress aipw performance plot.



Figure 190. hdidregress ra performance plot.



Figure 189. hdidregress ipw performance plot.



Figure 191. hdidregress twfe performance plot.



Figure 192. heckman performance plot.



Figure 194. heckoprobit performance plot.



Figure 193. heckman, twostep performance plot.



Figure 195. heckpoisson performance plot.



Figure 196. heckprob performance plot.



Figure 198. hetprob performance plot.



Figure 197. hetoprobit performance plot.



Figure 199. hetregress performance plot.



Figure 200. hetregress, twostep performance plot.



Figure 202. hotelling performance plot.



Figure 201. histogram performance plot.



Figure 203. icc, mixed performance plot.



Figure 204. icc (one-way) performance plot.



Figure 206. import delimited performance plot.



Figure 205. icc (two-way) performance plot.



Figure 207. intreg performance plot.



Figure 208. ir performance plot.



Figure 210. irf create performance plot.



Figure 209. by: ir performance plot.



Figure 211. irt 1pl performance plot.



Figure 212. irt 2pl performance plot.



Figure 214. irt grm performance plot.



Figure 213. irt 3pl performance plot.



Figure 215. irt nrm performance plot.



Figure 216. irt pcm performance plot.



Figure 218. istdize performance plot.



Figure 217. irt rsm performance plot.



Figure 219. ivfprobit performance plot.



Figure 220. ivpoisson cfunction performance plot.



Figure 222. ivpoisson gmm, multiplicative performance plot.



Figure 221. ivpoisson gmm, additive performance plot.



Figure 223. ivprobit performance plot.


Figure 224. ivqregress iqr performance plot.



Figure 226. ivregress gmm performance plot.



Figure 225. ivregress 2sls performance plot.



Figure 227. ivregress lim1 performance plot.



Figure 228. ivtobit performance plot.



Figure 230. kappa performance plot.



Figure 229. kap performance plot.



Figure 231. kdensity performance plot.



Figure 232. keep if *exp* performance plot.



Figure 234. keep *varlist* performance plot.



Figure 233. keep in *range* performance plot.



Figure 235. ksmirnov performance plot.



Figure 236. ksmirnov, by() performance plot.



Figure 238. kwallis performance plot.



Figure 237. ktau performance plot.



Figure 239. ladder performance plot.



Figure 240. lasso linear performance plot.



Figure 242. lasso poisson performance plot.



Figure 241. lasso logit performance plot.



Figure 243. gsem, lclass(C 2) performance plot.



Figure 244. gsem, lclass(C 3) performance plot.



Figure 246. loadingplot performance plot.



Figure 245. levelsof performance plot.



Figure 247. logistic performance plot.



Figure 248. logit performance plot.



Figure 250. lowess performance plot.



Figure 249. loneway performance plot.



Figure 251. lpoly performance plot.



Figure 252. ltable performance plot.



Figure 254. makespline linear performance plot.



Figure 253. makespline bspline performance plot.



Figure 255. makespline piecewise performance plot.



Figure 256. makespline rcs performance plot.



Figure 258. manova (two-way) performance plot.



Figure 257. manova (one-way) performance plot.



Figure 259. margins performance plot.



Figure 260. margins, dydx() exp() performance plot.



Figure 262. margins, exp() performance plot.



Figure 261. margins, dydx() performance plot.



Figure 263. markout performance plot.



Figure 264. marksample performance plot.



Figure 266. matrix accum performance plot.



Figure 265. marksample if *exp* performance plot.



Figure 267. matrix eigenvalues performance plot.



Figure 268. matrix score performance plot.



Figure 270. matrix symeigen performance plot.



Figure 269. matrix svd performance plot.



Figure 271. matrix syminv performance plot.



Figure 272. mca performance plot.



Figure 274. mds performance plot.



Figure 273. mcc performance plot.



Figure 275. mdslong performance plot.



Figure 276. mean performance plot.



Figure 278. median performance plot.



Figure 277. mecloglog performance plot.



Figure 279. mediate (, expmean) (, linear) performance plot.



Figure 280. mediate (, linear) (, linear) performance plot.



Figure 282. mediate (, poisson) (, linear) performance plot.



Figure 281. mediate (, logit) (, linear) performance plot.



Figure 283. mediate (, probit) (, linear) performance plot.



Figure 284. meintreg performance plot.



Figure 286. menbreg, dispersion(constant) performance plot.



Figure 285. melogit performance plot.



Figure 287. menbreg, dispersion(mean) performance plot.



Figure 288. menl performance plot.



Figure 290. meoprobit performance plot.



Figure 289. meologit performance plot.



Figure 291. mepoisson performance plot.



Figure 292. meprobit performance plot.



Figure 294. mestreg, distribution(weibull) performance plot.



Figure 293. mestreg, distribution(exp) performance plot.



Figure 295. metobit performance plot.



Figure 296. mgarch performance plot.



Figure 298. mhodds (adjusted) performance plot.



Figure 297. mhodds performance plot.



Figure 299. by: mhodds performance plot.



Figure 300. mhodds (trend) performance plot.



Figure 301. mi estimate: logit (flong) performance plot.



Figure 302. mi estimate: logit (flongsep) performance plot.



Figure 303. mi estimate: logit (mlong) performance plot.



Figure 304. mi estimate: logit (wide) performance plot.



Figure 306. mi estimate: ologit performance plot.



Figure 305. mi estimate: mlogit performance plot.



Figure 307. mi estimate: regress (flong) performance plot.



Figure 308. mi estimate: regress (flongsep) performance plot.



Figure 310. mi estimate: regress (wide) performance plot.



Figure 309. mi estimate: regress (mlong) performance plot.



Figure 311. mi impute chained (flong) performance plot.



Figure 312. mi impute chained (flongsep) performance plot.



Figure 314. mi impute chained (wide) performance plot.



Figure 313. mi impute chained (mlong) performance plot.



Figure 315. mi impute logit (flong) performance plot.



Figure 316. mi impute logit (flongsep) performance plot.



Figure 318. mi impute logit (wide) performance plot.



Figure 317. mi impute logit (mlong) performance plot.



Figure 319. mi impute mlogit performance plot.



Figure 320. mi impute mono pmm performance plot.



Figure 322. mi impute mvn performance plot.



Figure 321. mi impute mono regress performance plot.



Figure 323. mi impute ologit performance plot.



Figure 324. mi impute pmm performance plot.



Figure 326. misstable nested performance plot.



Figure 325. mi impute regress performance plot.



Figure 327. misstable patterns performance plot.



Figure 328. misstable summarize performance plot.



Figure 330. mixed performance plot.



Figure 329. misstable tree performance plot.



Figure 331. mixed (crossed effects) performance plot.



Figure 332. mkspline performance plot.



Figure 334. mleval, nocons performance plot.



Figure 333. mleval performance plot.



Figure 335. mlmatbysum performance plot.



Figure 336. mlmatsum performance plot.



Figure 338. mlsum performance plot.



Figure 337. mlogit performance plot.



Figure 339. mlvecsum performance plot.



Figure 340. mprobit performance plot.



Figure 342. mswitch dr performance plot.



Figure 341. mswitch ar performance plot.



Figure 343. mvdecode performance plot.



Figure 344. mvencode performance plot.



Figure 346. mvtest correlations performance plot.



Figure 345. mvreg performance plot.



Figure 347. mvtest covariances performance plot.



Figure 348. mvtest means, heterogeneous performance plot.



Figure 350. mvtest means, lr performance plot.



Figure 349. mvtest means, homogeneous performance plot.



Figure 351. mvtest normality performance plot.



Figure 352. nbreg performance plot.



Figure 354. nl performance plot.



Figure 353. newey performance plot.



Figure 355. nlogit performance plot.



Figure 356. nlsur performance plot.



Figure 358. nptrend, cuzick performance plot.



Figure 357. npregress kernel performance plot.



Figure 359. nptrend, carmitage performance plot.



Figure 360. nptrend, jterpstra performance plot.



Figure 362. ologit performance plot.



Figure 361. nptrend, linear performance plot.



Figure 363. ologit, vce(cluster) performance plot.



Figure 364. ologit, vce(robust) performance plot.



Figure 366. oprobit performance plot.



Figure 365. oneway performance plot.



Figure 367. oprobit, vce(cluster) performance plot.


Figure 368. oprobit, vce(robust) performance plot.



Figure 370. pca performance plot.



Figure 369. orthog performance plot.



Figure 371. pcorr performance plot.



Figure 372. pctile performance plot.



Figure 374. pkcollapse performance plot.



Figure 373. pergram performance plot.



Figure 375. pkexamine performance plot.



Figure 376. pksumm performance plot.



Figure 378. poisson, vce(cluster) performance plot.



Figure 377. poisson performance plot.



Figure 379. poisson, exposure() performance plot.



Figure 380. poisson, vce(robust) performance plot.



Figure 382. popoisson performance plot.



Figure 381. pologit performance plot.



Figure 383. poregress performance plot.



Figure 384. pperron performance plot.



Figure 386. predict, cooksd performance plot.



Figure 385. prais performance plot.



Figure 387. predict, covratio performance plot.



Figure 388. predict, dfbeta performance plot.



Figure 390. predict, e performance plot.



Figure 389. predict, dfits performance plot.



Figure 391. predict, leverage performance plot.



Figure 392. predict, pr performance plot.



Figure 394. predict, rstandard performance plot.



Figure 393. predict, residuals performance plot.



Figure 395. predict, rstudent performance plot.



Figure 396. predict, stdf performance plot.



Figure 398. predict, stdr performance plot.



Figure 397. predict, stdp performance plot.



Figure 399. predict, welsch performance plot.



Figure 400. predict, ystar performance plot.



Figure 402. probit performance plot.



Figure 401. predictnl performance plot.



Figure 403. procrustes performance plot.



Figure 404. proportion performance plot.



Figure 406. prtest2 performance plot.



Figure 405. prtest1 performance plot.



Figure 407. prtest, by() performance plot.



Figure 408. pwcorr performance plot.



Figure 410. ranksum performance plot.



Figure 409. qreg performance plot.



Figure 411. ratio performance plot.



Figure 412. ratio (exp1) (exp2) performance plot.



Figure 414. reg3 performance plot.



Figure 413. recode performance plot.



Figure 415. regress performance plot.



Figure 416. regress, vce(cluster) performance plot.



Figure 418. replace performance plot.



Figure 417. regress, vce(robust) performance plot.



Figure 419. replace (small expressions) performance plot.



Figure 420. reri logistic performance plot.



Figure 422. reri poisson performance plot.



Figure 421. reri nbreg performance plot.



Figure 423. reri stcox performance plot.



Figure 424. reri stintcox, interval() performance plot.



Figure 426. reri stintreg performance plot.



Figure 425. reri stintcox, id() time() status() performance plot.



Figure 427. reri streg performance plot.



Figure 428. reshape long performance plot.



Figure 430. robvar performance plot.



Figure 429. reshape wide performance plot.



Figure 431. rocfit performance plot.



Figure 432. roctab performance plot.



Figure 434. rotatemat performance plot.



Figure 433. rotate performance plot.



Figure 435. **rreg** performance plot.



Figure 436. runtest performance plot.



Figure 438. scoreplot performance plot.



Figure 437. scobit performance plot.



Figure 439. screeplot performance plot.



Figure 440. sdtest1 performance plot.



Figure 442. sdtest, by() performance plot.



Figure 441. sdtest2 performance plot.



Figure 443. sem, method(adf) (CFA) performance plot.



Figure 444. sem, method(ml) (CFA) performance plot.



Figure 446. sem (SEM latent) performance plot.



Figure 445. sem, method(mlmv) (CFA) performance plot.



Figure 447. sem (SEM observed) performance plot.



Figure 448. separate performance plot.



Figure 450. signrank performance plot.



Figure 449. sfrancia performance plot.



Figure 451. signtest performance plot.



Figure 452. sktest performance plot.



Figure 454. sort performance plot.



Figure 453. slogit performance plot.



Figure 455. spearman performance plot.



Figure 456. sspace performance plot.



Figure 458. stci performance plot.



Figure 457. stack performance plot.



Figure 459. stcox performance plot.



Figure 460. stcrreg performance plot.



Figure 462. stintcox, interval() performance plot.



Figure 461. stgen performance plot.



Figure 463. stintcox, id() time() status() performance plot.



Figure 464. stintreg, d(exponential) performance plot.



Figure 466. stir performance plot.



Figure 465. stintreg, d(weibull) performance plot.



Figure 467. stmc performance plot.



Figure 468. by: stmc performance plot.



Figure 470. by: stmh performance plot.



Figure 469. stmh performance plot.



Figure 471. stptime performance plot.



Figure 472. strate performance plot.



Figure 473. streg, distribution(exponential) performance plot.



Figure 474. streg, dist(exp) vce(cluster) performance plot.



Figure 475. streg, dist(exp) frailty() performance plot.



Figure 476. streg, dist(exp) frailty() shared() performance plot.



Figure 478. streg, distribution(ggamma) performance plot.



Figure 477. streg, dist(exp) vce(robust) performance plot.



Figure 479. streg, dist(ggamma) vce(cluster) performance plot.



Figure 480. streg, dist(ggamma) vce(robust) performance plot.



Figure 482. streg, dist(gompertz) vce(cluster) performance plot.



Figure 481. streg, distribution(gompertz) performance plot.



Figure 483. streg, dist(gompertz) frailty() performance plot.



Figure 484. streg, dist(gomp) frailty() shared() performance plot.



Figure 486. streg, distribution(llogistic) performance plot.



Figure 485. streg, dist(gompertz) vce(robust) performance plot.



Figure 487. streg, dist(llogistic) vce(cluster) performance plot.











Figure 489. streg, dist(llog) frailty() shared() performance plot.



Figure 491. streg, distribution(lnormal) performance plot.







Figure 494. streg, dist(lnorm) frailty() shared() performance plot.



Figure 493. streg, dist(lnormal) frailty() performance plot.



Figure 495. streg, dist(lnormal) vce(robust) performance plot.



Figure 496. streg, distribution(weibull) performance plot.



Figure 498. streg, dist(weibull) frailty() performance plot.



Figure 497. streg, dist(weibull) vce(cluster) performance plot.



Figure 499. streg, dist(weib) frailty() shared() performance plot.







Figure 502. sts graph performance plot.



Figure 501. sts generate performance plot.



Figure 503. sts list performance plot.



Figure 504. sts test performance plot.



Figure 506. stsplit performance plot.



Figure 505. stset performance plot.



Figure 507. stsum performance plot.



Figure 508. stteffects ipw (weibull) performance plot.



Figure 510. stteffects ra (weibull) performance plot.



Figure 509. stteffects ipwra (weibull) performance plot.



Figure 511. stteffects wra (weibull) performance plot.


Figure 512. stvary performance plot.



Figure 514. summarize performance plot.



Figure 513. suest performance plot.



Figure 515. sunflower performance plot.



Figure 516. sureg performance plot.



Figure 518. svmat performance plot.



Figure 517. svar performance plot.



Figure 519. svy brr: logit performance plot.



Figure 520. svy brr: poisson performance plot.



Figure 522. svy jackknife: logit performance plot.



Figure 521. svy brr: regress performance plot.



Figure 523. svy jackknife: poisson performance plot.



Figure 524. svy jackknife: regress performance plot.



Figure 526. svy linearized: poisson performance plot.



Figure 525. svy linearized: logit performance plot.



Figure 527. svy linearized: regress performance plot.



Figure 528. swilk performance plot.



Figure 530. table (one-way) performance plot.



Figure 529. symmetry performance plot.



Figure 531. table (two-way) performance plot.



Figure 532. tabodds performance plot.



Figure 534. tabstat performance plot.



Figure 533. tabodds (adjusted) performance plot.



Figure 535. tabstat, by() performance plot.



Figure 536. tabulate (one-way) performance plot.



Figure 538. teffects aipw (linear) performance plot.



Figure 537. tabulate (two-way) performance plot.



Figure 539. teffects aipw (probit) performance plot.



Figure 540. teffects ipw (logit) performance plot.



Figure 542. teffects ipwra (probit) performance plot.



Figure 541. teffects ipwra (linear) performance plot.



Figure 543. teffects nnmatch performance plot.



Figure 544. teffects psmatch, logit performance plot.



Figure 546. teffects ra (probit) performance plot.



Figure 545. teffects ra (linear) performance plot.



Figure 547. telasso (, linear) (, probit), ate performance plot.



Figure 548. telasso (, linear) (, probit), atet performance plot.



Figure 550. telasso (, logit) (, probit), ate performance plot.



Figure 549. telasso (, linear) (, probit), pomeans performance plot.



Figure 551. telasso (, logit) (, probit), atet performance plot.



Figure 552. telasso (, logit) (, probit), pomeans performance plot.



Figure 554. telasso (, poisson) (, probit), atet performance plot.



Figure 553. telasso (, poisson) (, probit), ate performance plot.



Figure 555. telasso (, poisson) (, probit), pomeans performance plot.







Figure 558. telasso (, probit) (, probit), pomeans performance plot.



Figure 557. telasso (, probit) (, probit), atet performance plot.



Figure 559. tetrachoric performance plot.



Figure 560. threshold, threshvar() performance plot.



Figure 562. tnbreg performance plot.



Figure 561. threshold, threshvar() regionvars() performance plot.



Figure 563. tobit performance plot.



Figure 564. tostring performance plot.



Figure 566. tpoisson performance plot.



Figure 565. total performance plot.



Figure 567. truncreg performance plot.



Figure 568. tsfilter bk performance plot.



Figure 570. tsfilter cf performance plot.



Figure 569. tsfilter bw performance plot.



Figure 571. tsfilter hp performance plot.



Figure 572. tsrevar performance plot.



Figure 574. tssmooth exp performance plot.



Figure 573. tsset performance plot.



Figure 575. tssmooth ma performance plot.



Figure 576. ttest1 performance plot.



Figure 578. ttest, by() performance plot.



Figure 577. ttest2 performance plot.



Figure 579. twoway fpfit performance plot.



Figure 580. twoway lfitci performance plot.



Figure 582. twoway mspline performance plot.



Figure 581. twoway mband performance plot.



Figure 583. ucm, model(rwdrift) performance plot.



Figure 584. var performance plot.



Figure 586. varlmar performance plot.



Figure 585. vargranger performance plot.



Figure 587. varnorm performance plot.



Figure 588. varsoc performance plot.



Figure 590. vec performance plot.



Figure 589. varstable performance plot.



Figure 591. veclmar performance plot.



Figure 592. vecnorm performance plot.



Figure 594. vecstable performance plot.



Figure 593. vecrank performance plot.



Figure 595. vwls performance plot.



Figure 596. wildbootstrap areg performance plot.



Figure 598. wildbootstrap xtreg performance plot.



Figure 597. wildbootstrap regress performance plot.



Figure 599. wntestb performance plot.



Figure 600. wntestq performance plot.



Figure 602. xpologit performance plot.



Figure 601. xcorr performance plot.



Figure 603. xpopoisson performance plot.



Figure 604. xporegress performance plot.



Figure 606. xtabond, twostep performance plot.



Figure 605. xtabond performance plot.



Figure 607. xtcloglog, re performance plot.



Figure 608. xtdata, be performance plot.



Figure 610. xtdata, re performance plot.



Figure 609. xtdata, fe performance plot.



Figure 611. xtdidregress performance plot.



Figure 612. xtdpd performance plot.



Figure 614. xteregress performance plot.



Figure 613. xtdpdsys performance plot.



Figure 615. xtfrontier performance plot.



Figure 616. xtgee, family(gaussian) corr(ar2) performance plot.



Figure 618. xtcloglog, pa performance plot.



Figure 617. xtgee, fam(gauss) corr(unstruct) performance plot.



Figure 619. xtlogit, pa performance plot.



Figure 620. xtnbreg, pa performance plot.



Figure 622. xtprobit, pa performance plot.



Figure 621. xtpoisson, pa performance plot.



Figure 623. xtreg, pa performance plot.



Figure 624. xtgls performance plot.



Figure 626. **xthdidregress** ipw performance plot.



Figure 625. xthdidregress aipw performance plot.



Figure 627. **xthdidregress ra** performance plot.



Figure 628. xthdidregress twfe performance plot.



Figure 630. xtile performance plot.



Figure 629. xthtaylor performance plot.



Figure 631. xtintreg performance plot.



Figure 632. xtivreg, be performance plot.



Figure 634. xtivreg, fe performance plot.



Figure 633. xtivreg, fd performance plot.



Figure 635. xtivreg, re performance plot.



Figure 636. xtlogit, fe performance plot.



Figure 638. xtmlogit, fe performance plot.



Figure 637. xtlogit, re performance plot.



Figure 639. xtmlogit, re performance plot.



Figure 640. xtnbreg, fe performance plot.



Figure 642. **xtologit** performance plot.



Figure 641. xtnbreg, re performance plot.



Figure 643. xtoprobit performance plot.



Figure 644. xtpcse performance plot.



Figure 646. xtpoisson, re performance plot.



Figure 645. xtpoisson, fe performance plot.



Figure 647. xtprobit, re performance plot.



Figure 648. xtrc performance plot.



Figure 650. xtreg, fe performance plot.



Figure 649. xtreg, be performance plot.



Figure 651. xtreg, fe vce(robust) performance plot.



Figure 652. xtreg, mle performance plot.



Figure 654. xtregar, fe performance plot.



Figure 653. xtreg, re performance plot.



Figure 655. xtregar, re performance plot.


Figure 656. xtset performance plot.



Figure 657. xtstreg, distribution(exponential) performance plot.



Figure 658. xtstreg, distribution(weibull) performance plot.



Figure 659. xtsum performance plot.



Figure 660. xttab performance plot.



Figure 662. xtunitroot breitung performance plot.



Figure 661. **xttobit** performance plot.



Figure 663. **xtunitroot fisher** performance plot.



Figure 664. xtunitroot hadri performance plot.



Figure 666. xtunitroot ips performance plot.



Figure 665. xtunitroot ht performance plot.



Figure 667. xtunitroot llc performance plot.



Figure 668. zinb performance plot.



Figure 670. zioprobit performance plot.



Figure 669. ziologit performance plot.



Figure 671. zip performance plot.



Figure 672. _predict, xb performance plot.



Figure 674. _robust performance plot.



Figure 673. _rmcoll performance plot.

B Performance assessment graphs for high-end servers

Performance graphs of all 655 commands running on high-end servers are presented below.

These graphs are similar to the graphs from appendix A except that here the speeds are evaluated up to 40 cores.



Figure 675. Parallelization performance plots.



Figure 676. Parallelization performance plots.



Figure 677. Parallelization performance plots.



Figure 678. Parallelization performance plots.



Figure 679. Parallelization performance plots.



Figure 680. Parallelization performance plots.



Figure 681. Parallelization performance plots.



Figure 682. Parallelization performance plots.



Figure 683. Parallelization performance plots.



Figure 684. Parallelization performance plots.



Figure 685. Parallelization performance plots.



Figure 686. Parallelization performance plots.



Figure 687. Parallelization performance plots.



Figure 688. Parallelization performance plots.



Figure 689. Parallelization performance plots.



Figure 690. Parallelization performance plots.



Figure 691. Parallelization performance plots.



Figure 692. Parallelization performance plots.



Figure 693. Parallelization performance plots.



Figure 694. Parallelization performance plots.



Figure 695. Parallelization performance plots.



Figure 696. Parallelization performance plots.



Figure 697. Parallelization performance plots.



Figure 698. Parallelization performance plots.



Figure 699. Parallelization performance plots.



Figure 700. Parallelization performance plots.



Figure 701. Parallelization performance plots.



Figure 702. Parallelization performance plots.



Figure 703. Parallelization performance plots.



Figure 704. Parallelization performance plots.


Figure 705. Parallelization performance plots.



Figure 706. Parallelization performance plots.



Figure 707. Parallelization performance plots.



Figure 708. Parallelization performance plots.



Figure 709. Parallelization performance plots.



Figure 710. Parallelization performance plots.



Figure 711. Parallelization performance plots.



Figure 712. Parallelization performance plots.



Figure 713. Parallelization performance plots.



Figure 714. Parallelization performance plots.



Figure 715. Parallelization performance plots.



Figure 716. Parallelization performance plots.



Figure 717. Parallelization performance plots.



Figure 718. Parallelization performance plots.



Figure 719. Parallelization performance plots.



Figure 720. Parallelization performance plots.



Figure 721. Parallelization performance plots.



Figure 722. Parallelization performance plots.



Figure 723. Parallelization performance plots.



Figure 724. Parallelization performance plots.



Figure 725. Parallelization performance plots.



Figure 726. Parallelization performance plots.



Figure 727. Parallelization performance plots.



Figure 728. Parallelization performance plots.



Figure 729. Parallelization performance plots.



Figure 730. Parallelization performance plots.



Figure 731. Parallelization performance plots.



Figure 732. Parallelization performance plots.



Figure 733. Parallelization performance plots.



Figure 734. Parallelization performance plots.



Figure 735. Parallelization performance plots.



Figure 736. Parallelization performance plots.



Figure 737. Parallelization performance plots.



Figure 738. Parallelization performance plots.



Figure 739. Parallelization performance plots.



Figure 740. Parallelization performance plots.


Figure 741. Parallelization performance plots.



Figure 742. Parallelization performance plots.



Figure 743. Parallelization performance plots.



Figure 744. Parallelization performance plots.



Figure 745. Parallelization performance plots.



Figure 746. Parallelization performance plots.



Figure 747. Parallelization performance plots.

C Command names and descriptions

Command	Description
alpha	Cronbach's alpha
ameans	Arithmetic, geometric, and harmonic means
anova (one-way)	Analysis of variance and covariance—one-way
anova (two-way)	Analysis of variance and covariance—two-way
arch	Autoregressive conditional heteroskedasticity (ARCH) family of estimators
areg	Linear regression with a large dummy-variable set
areg, vce(cluster)	Linear regression with a large dummy-variable set, cluster–robust standard errors
areg, vce(robust)	Linear regression with a large dummy-variable set, robust (Huber/White standard errors
arfima	Autoregressive fractionally integrated moving-average models
arima	ARIMA, ARMAX, and other dynamic regression models
bayes dsge	Bayesian linear dynamic stochastic general equilibrium models
bayes dsgenl	Bayesian nonlinear dynamic stochastic general equilibrium models
bayes: logit	Bayesian logistic regression
bayes: poisson	Bayesian Poisson regression
bayes: regress	Bayesian linear regression
bayes var	Bayesian vector autoregressive models
bayesmh logit	Bayesian logistic regression using Metropolis-Hastings algorithm
bayesmh mvn	Bayesian multivariate normal regression using Metropolis-Hastings algorithm
bayesmh mylogit	Bayesian logistic regression using Metropolis-Hastings algorithm (custom evaluator)

Table 2. Command descriptions

Command	Description
bayesmh nl	Bayesian nonlinear regression using Metropolis-Hastings algorithm
bayesmh normal	Bayesian linear regression using Metropolis-Hastings algorithm
bayesmh normal gibbs	Bayesian linear regression using Gibbs sampling
bayesmh normal re	Bayesian linear regression with random effects using Metropolis-Hasting algorithm
<pre>betareg, link(logit)</pre>	Beta regression, logit link
<pre>betareg, link(probit)</pre>	Beta regression, probit link
binreg	Generalized linear models: extensions to the binomial family
biplot	Biplots
biprobit	Bivariate probit regression
biprobit (seemingly unrelated)	Seemingly unrelated probit regression
bitest	Binomial probability test
blogit	Logistic regression for grouped data
bmaregress	Bayesian model averaging for linear regression
boxcox	Box–Cox regression models
bprobit	Probit regression for grouped data
brier	Brier score decomposition
bsample	Sampling with replacement
bstat	Compute and report bootstrap statistics
by: generate	Create new variables over longitudinal/panel data

Table 2. Command descriptions

Command	Description
by: generate (small groups)Create new variables over longitudinal/panel data, small panels
by: replace	Replace variable values over longitudinal/panel data
by: replace (small groups)	Replace variable values over longitudinal/panel data, small panels
ca	Simple correspondence analysis
candisc	Canonical linear discriminant analysis
canon	Canonical correlations
сс	Case–control odds ratio
by: cc	Case–control odds ratio over groups
centile	Report centile and confidence interval
churdle linear	Cragg hurdle regression
ci means	Confidence intervals for means, normal distribution
ci means, poisson	Confidence intervals for means, Poisson distribution
ci proportions	Confidence intervals for proportions
clogit (k1 to k2 matching)	Conditional (fixed-effects) logistic regression, k1 to k2 matching
clogit (1 to k matching)	Conditional (fixed-effects) logistic regression, 1 to k matching
cloglog	Complementary log-log regression
cluster averagelinkage	Hierarchical cluster analysis—average linkage
cluster centroidlinkage	Hierarchical cluster analysis—centroid linkage
cluster completelinkage	Hierarchical cluster analysis—complete linkage

Table 2. Command descriptions

Command	Description
cluster generate	Generate summary and grouping variables from a cluster analysis
cluster kmeans	Kmeans cluster analysis
cluster kmedians	Kmedians cluster analysis
cluster medianlinkage	Hierarchical cluster analysis—median linkage
cluster singlelinkage	Hierarchical cluster analysis—single linkage
cluster wardslinkage	Hierarchical cluster analysis—Ward's linkage
cluster waveragelinkage	Hierarchical cluster analysis—Ward's average linkage
cmclogit	Conditional logit (McFadden's) choice model
cmmprobit	Multinomial probit choice model
cmroprobit	Rank-ordered probit choice model
cnsreg	Constrained linear regression
codebook	Describe data contents
collapse	Make dataset of summary datasets
compare	Compare two variables
compress	Compress data in memory
contract	Make dataset of frequencies and percentages
corr2data	Create dataset with specified correlation structure
correlate	Correlations (covariances) of variables or estimators
corrgram	Tabulate and graph autocorrelations

Table 2. Command descriptions

Command	Description
count	Count observations satisfying specified condition
cpoisson	Censored Poisson regression
CS	Cohort study risk-ratio
by: cs	Cohort study risk-ratio over groups
ctset	Declare data to be count-time data
cttost	Convert count-time data to survival-time data
cumul	Cumulative distribution
cusum	Cusum plots and tests for binary variables
datasignature	Determine whether data have changed
decode	Decode labeled numeric into string
demandsys aids	Almost ideal demand system estimation
demandsys cdouglas	Cobb-Douglas demand system estimation
demandsys gaids	Generalized almost ideal demand system estimation
demandsys gquaids	Generalized quadratic almost ideal demand system estimation
demandsys gtranslog	Generalized translog demand system estimation
demandsys les	Linear expenditure demand system estimation
demandsys quaids	Quadratic almost ideal demand system estimation
demandsys translog	Basic translog demand system estimation
destring	Convert string variables to numeric variables

Table 2. Command descriptions

Command	Description
dfactor	Dynamic-factor models
dfgls	DF-GLS unit-root test
dfuller	Augmented Dickey–Fuller unit-root test
didregress	Difference-in-differences estimation
discrim knn	Discriminant analysis— k th-nearest-neighbor
discrim lda	Discriminant analysis—linear
discrim logistic	Discriminant analysis—logistic
discrim qda	Discriminant analysis—quadratic
dotplot	Comparative scatterplots
drawnorm	Draw sample from multivariate normal distribution
drop if exp	Eliminate observations using if expression
drop in <i>range</i>	Eliminate observations using in range
dsge	Linearized dynamic stochastic general equilibrium model
dsgenl	Nonlinear dynamic stochastic general equilibrium model
dslogit	Double-selection lasso logistic regression
dspoisson	Double-selection lasso Poisson regression
dsregress	Double-selection lasso linear regression
dstdize	Direct and indirect standardization
dvech	Diagonal vech multivariate GARCH models

Table 2. Command descriptions

Command	Description
egen group()	Extensions to generate—create grouping variable
by: egen mean	Extensions to generate—create means over groups
eivreg	Errors-in-variables regression
encode	Encode string into numeric
eregress	Extended linear regression with endogenous covariates, treatement assignment, and sample selection
esize twosample	Effect size for two independent samples using groups
esize unpaired	Effect size for two independent samples using variables
<pre>eteffects (exponential), ate</pre>	Endogenous treatment-effects estimation, exponential-mean model, aver age treatment effect in population
eteffects (linear), ate	Endogenous treatment-effects estimation, linear model, average treatmen effect in population
eteffects (linear), pomeans	Endogenous treatment-effects estimation, linear model, potential-outcom means
eteffects (probit), ate	Endogenous treatment-effects estimation, probit model, average treatmen effect in population
etpoisson	Poisson regression with endogenous treatment effects
etregress, poutcomes	Linear regression with endogenous treatment effects, ML estimation with potential outcomes
etregress, twostep	Linear regression with endogenous treatment effects, two-step estimation
exlogistic	Exact logistic regression
expand $\#$	Duplicate observations
expand varname	Duplicate observations using a variable
expandcl $\#$	Duplicate clustered observations
expandcl varname	Duplicate clustered observations using a variable

Command	Description
expoisson	Exact Poisson regression
factor	Factor analysis
fcast compute	Dynamic forecasts after VAR or VEC estimation
fillin	Rectangularize dataset
fmm 2: poisson	Finite mixture model with two Poisson outcomes
fmm 2: regress	Finite mixture model with two linear outcomes
fmm 3: poisson	Finite mixture model with three Poisson outcomes
fmm 3: regress	Finite mixture model with three linear outcomes
fracreg probit	Fractional probit regression
frontier	Stochastic frontier models
fvrevar (factors)	Create indicators for factor variables
<pre>fvrevar (interaction)</pre>	Create indicators for factor variables—interactions
generate (small expressions	s) Create or change contents of variable—small expressions
generate	Create or change contents of variable
glm, family(gamma)	Generalized linear models—gamma distribution
glm, family(gaussian)	Generalized linear models—Gaussian distribution
glm, family(igaussian)	Generalized linear models—inverse Gaussian distribution
glm, family(nbinomial)	Generalized linear models—negative binomial distribution
glm, family(poisson)	Generalized linear models—Poisson distribution

Table 2. Command descriptions

Command	Description
glogit	Weighted least-squares logistic regression for grouped data
gmm	Generalized method of moments estimation
gmm (with derivatives)	Generalized method of moments estimation with derivatives
gprobit	Weighted least-squares probit regression for grouped data
graph bar	Bar charts
graph box	Box plots
graph pie	Pie charts
grmeanby	Graph means and medians by categorical variables
gsem, oprobit (CFA, 2-level)	Ordered probit multilevel confirmatory factor analysis
gsem, oprobit (CFA)	Ordered probit confirmatory factor analysis
gsem, logit group()	GSEM: Logistic regression on 5 groups
gsem, group()	GSEM: Linear regression on 5 groups
<pre>gsem, ologit group()</pre>	GSEM: Ordinal logistic regression on 5 groups
gsem, poisson group()	GSEM: Poisson regression on 5 groups
gsort	Ascending and descending sort
hausman	Hausman specification test
hdidregress aipw	Heterogeneous difference in differences, augmented inverse-probability weighting
hdidregress ipw	Heterogeneous difference in differences, inverse-probability weighting
hdidregress ra	Heterogeneous difference in differences, regression adjustment

Table 2. Command descriptions

Command	Description
hdidregress twfe	Heterogeneous difference in differences, two-way fixed effects
heckman	Heckman selection model—maximum likelihood estimator
heckman, twostep	Heckman selection model—two-step estimator
heckoprobit	Ordered probit model with sample selection
heckpoisson	Poisson regression with sample selection
heckprob	Probit model with selection
hetoprobit	Heteroskedastic ordered probit regression
hetprob	Heteroskedastic probit model
hetregress	Heteroskedastic linear regression, ML estimation
hetregress, twostep	Heteroskedastic linear regression, two-step estimation
histogram	Histograms for continuous and categorical variables
hotelling	Hotelling's T -squared generalized means test
icc, mixed	Intraclass correlations for two-way mixed-effects model
icc (one-way)	Intraclass correlations for one-way random-effects model
icc (two-way)	Intraclass correlations for two-way random-effects model
import delimited	Import delimited text data
intreg	Interval regression
ir	Incidence-rate ratio
by: ir	Incidence-rate ratio over groups

Table 2. Command descriptions

Command	Description
irf create	Create IRFs and FEVDs after VAR and VEC estimation
irt 1pl	Item response theory one-parameter logistic model
irt 2pl	Item response theory two-parameter logistic model
irt 3pl	Item response theory three-parameter logistic model
irt grm	Item response theory graded response model
irt nrm	Item response theory nominal response model
irt pcm	Item response theory partial credit model
irt rsm	Item response theory rating scale model
istdize	Indirect standardization
ivfprobit	Fractional probit model with continuous endogenous covariates
ivpoisson cfunction	Poisson regression with endogenous regressors, control-function estimator
ivpoisson gmm, additive	Poisson regression with endogenous regressors, GMM with additive regression errors
ivpoisson gmm, multiplicative	Poisson regression with endogenous regressors, GMM multiplicative regression errors
ivprobit	Probit model with endogenous regressors
ivqregress iqr	Instrumental-variables quantile regression, inverse quantile estimator
ivregress 2sls	Instrumental-variables regression—two-stage least squares
ivregress gmm	Instrumental-variables regression—GMM
ivregress liml	Instrumental-variables regression—LIML
ivtobit	Tobit model with endogenous regressors

Table 2. Command descriptions

Command	Description
kap	Interrater agreement
kappa	Interrater agreement
kdensity	Univariate kernel density estimation
keep if exp	Retain observations using if expression
keep in <i>range</i>	Retain observations using in range
keep varlist	Retain variables
ksmirnov	Kolmogorov–Smirnov equality-of-distributions test
ksmirnov, by()	Kolmogorov–Smirnov equality-of-distributions test over groups
ktau	Kendall's rank correlation coefficients
kwallis	Kruskal–Wallis equality-of-populations rank test
ladder	Ladder of powers
lasso linear	Linear lasso for prediction and model selection
lasso logit	Logistic lasso for prediction and model selection
lasso poisson	Poisson lasso for prediction and model selection
gsem, lclass(C 2)	Latent Class Analysis, logit outcomes, 2 classes
gsem, lclass(C 3)	Latent Class Analysis, logit outcomes, 3 classes
levelsof	Levels of variable
loadingplot	Score and loading plots after factor and pca
logistic	Logistic regression, reporting odds ratios

Table 2. Command descriptions

CommandDescriptionlogitLogistic regression, reporting coefficientslonewayLarge one-way ANOVA, random effects, and reliabilitylowessLowess smoothinglpolyKernel-weighted local polynomial smoothingltableLife tables for survival data	
lonewayLarge one-way ANOVA, random effects, and reliabilitylowessLowess smoothinglpolyKernel-weighted local polynomial smoothingltableLife tables for survival data	
lowessLowess smoothinglpolyKernel-weighted local polynomial smoothingltableLife tables for survival data	
lpolyKernel-weighted local polynomial smoothingltableLife tables for survival data	у
Life tables for survival data	
makespline bspline B-spline generation	
makespline linear Linear spline generation	
makespline piecewise Piecewise polynomial spline generation	
makespline rcs Restricted cubic spline generation	
manova (one-way) Multivariate analysis of variance and covariance, one-	way
manova (two-way) Multivariate analysis of variance and covariance, two	way
margins Marginal means and predictive margins	
<pre>margins, dydx() exp() Marginal effects of an expression</pre>	
margins, dydx() Marginal effects	
margins, exp() Predictive margins of an expression	
markout Mark observations for exclusion	
marksample Mark observations for inclusion	
marksample if exp Mark observations for inclusion, with if expression	
matrix accum Form cross-product matrices of variables over observa	itions

Table 2. Command descriptions

Command	Description
matrix eigenvalues	Eigenvalues of a matrix
matrix score	Inner product of matrix with variables over observations
matrix svd	Singular value decomposition
matrix symeigen	Eigenvalues of a symmetric matrix
matrix syminv	Inversion of a symmetric matrix
mca	Multiple and joint correspondence analysis
mcc	Matched case–control studies
mds	Multidimensional scaling for two-way data
mdslong	Multidimensional scaling of proximity data in long format
mean	Estimate means
mecloglog	Multilevel mixed-effects complimentary log-log regression
median	Equality tests on unmatched data
<pre>mediate (, expmean) (, linear)</pre>	Causal mediation analysis, exponential-mean model
<pre>mediate (, linear) (, linear)</pre>	Causal mediation analysis, linear model
<pre>mediate (, logit) (, linear)</pre>	Causal mediation analysis, logistic model
<pre>mediate (, poisson) (, linear)</pre>	Causal mediation analysis, Poisson model
<pre>mediate (, probit) (, linear)</pre>	Causal mediation analysis, probit model
meintreg	Multilevel mixed-effects interval regression
melogit	Multilevel mixed-effects logistic regression

Table 2. Command descriptions

Command	Description
<pre>menbreg, dispersion(constant)</pre>	Multilevel mixed-effects negative binomial regression, constant dispersion
<pre>menbreg, dispersion(mean</pre>) Multilevel mixed-effects negative binomial regression, mean dispersion
menl	Nonlinear mixed-effects regression for a linear outcome
meologit	Multilevel mixed-effects ordered logistic regression
meoprobit	Multilevel mixed-effects ordered probit regression
mepoisson	Multilevel mixed-effects Poisson regression
meprobit	Multilevel mixed-effects probit regression
<pre>mestreg, distribution(exp)</pre>	Multilevel mixed-effects survival models, exponential distribution
<pre>mestreg, distribution(weibull)</pre>	Multilevel mixed-effects survival models, Weibull distribution
metobit	Multilevel mixed-effects Tobit regression
mgarch	Multivariate generalized autoregressive conditional-heteroskedasticit (MGARCH) models
mhodds	Ratio of odds of failure for two categories
mhodds (adjusted)	Ratio of odds of failure for two categories adjusting for levels
by: mhodds	Ratio of odds of failure for two categories over groups
mhodds (trend)	Ratio of odds of failure testing for trend
mi estimate: logit (flong)	Logistic regression with multiply imputed data—flong style data
<pre>mi estimate: logit (flongsep)</pre>	Logistic regression with multiply imputed data—flongsep style data
<pre>mi estimate: logit (mlong)</pre>	Logistic regression with multiply imputed data—mlong style data
mi estimate: logit (wide) Logistic regression with multiply imputed data—wide style data

Table 2. C	Command	descriptions
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Command	Description
mi estimate: mlogit	Multinomial logistic regression with multiply imputed data
mi estimate: ologit	Ordered logistic regression with multiply imputed data
<pre>mi estimate: regress (flong)</pre>	Linear regression with multiply imputed data—flong style data
mi estimate: regress (flongsep)	Linear regression with multiply imputed data—flongsep style data
mi estimate: regress (mlong)	Linear regression with multiply imputed data—mlong style data
mi estimate: regress (wide)	Linear regression with multiply imputed data—wide style data
mi impute chained (flong)) Impute missing values using chained equations-flong style data
mi impute chained (flongsep)	Impute missing values using chained equations-flongsep style data
mi impute chained (mlong)) Impute missing values using chained equations-mlong style data
mi impute chained (wide)	Impute missing values using chained equations-wide style data
mi impute logit (flong)	Impute missing values using logistic regression—flong style data
mi impute logit	Impute missing values using logistic regression—flongsep style data
(flongsep)	
mi impute logit (mlong)	Impute missing values using logistic regression—mlong style data
mi impute logit (wide)	Impute missing values using logistic regression—wide style data
mi impute mlogit	Impute missing values using multinomial logistic regression
mi impute mono pmm	Impute missing values using monotone predictive mean matching
mi impute mono regress	Impute missing values using monotone linear regression
mi impute mvn	Impute missing values using multivariate normal
mi impute ologit	Impute missing values using ordinal logistic regression

Table 2. Command descriptions

Command	Description
mi impute pmm	Impute missing values using predictive mean matching
mi impute regress	
misstable nested	Analyze missing values—list the nesting rules
misstable patterns	Analyze missing values—report patterns
misstable summarize	Analyze missing values—report counts
misstable tree	Analyze missing values—present tree view
mixed	Multilevel mixed-effects linear regression
<pre>mixed (crossed effects)</pre>	Multilevel mixed-effects linear regression—crossed effects
mkspline	Linear spline construction
mleval	Helper command for user-programmed MLEs: Evaluate likelihood of coef
	ficient vector
mleval, nocons	Helper command for user-programmed MLEs: Evaluate likelihood of coef
	ficient vector without constant
mlmatbysum	Helper command for user-programmed MLEs: Compute Hessians of panel data estimators
mlmatsum	Helper command for user-programmed MLEs: Compute Hessians of coef
	ficient vector
mlogit	Multinomial (polytomous) logistic regression
mlsum	Helper command for user-programmed MLEs: Sum likelihood of coefficien
	vector
mlvecsum	Helper command for user-programmed MLEs: Compute gradients of coef
1 • •	ficient vector
mprobit	Multinomial probit regression
mswitch ar	Markov-switching regression models, autoregression
mswitch dr	Markov-switching regression models, dynamic regression

Table 2. Command descriptions

Command	Description
mvdecode	Recode numeric values to missing
mvencode	Recode missing values to numeric
mvreg	Multivariate regression
mvtest correlations	Multivariate test—correlations
mvtest covariances	Multivariate test—covariances
mvtest means,	Multivariate test—means, heterogenous covariances
heterogeneous	
mvtest means, homogeneou	\mathbf{s} Multivariate test—means, homogeneous covariances
mvtest means, lr	Multivariate test—means, likelihood-ratio test
mvtest normality	Multivariate test—normality
nbreg	Negative binomial regression
newey	Regression with Newey–West standard errors
nl	Nonlinear least-squares estimation
nlogit	Nested logit regression
nlsur	Estimation of nonlinear systems of equations
npregress kernel	Nonparametric kernel regression
nptrend, cuzick	Test for trend across ordered groups, Cusick
nptrend, carmitage	Test for trend across ordered groups, Cochran-Armitage
nptrend, jterpstra	Test for trend across ordered groups, Jonckheere-Terpstra
nptrend, linear	Test for trend across ordered groups, linear-by-linear

Table 2. Command descriptions

Command	Description
ologit	Ordered logistic regression
ologit, vce(cluster)	Ordered logistic regression, cluster–robust standard errors
ologit, vce(robust)	Ordered logistic regression, robust (Huber/White) standard errors
oneway	One-way analysis of variance
oprobit	Ordered probit regression
oprobit, vce(cluster)	Ordered probit regression, cluster–robust standard errors
oprobit, vce(robust)	Ordered probit regression, robust (Huber/White) standard errors
orthog	Orthogonalize variables and compute orthogonal polynomials
pca	Principal component analysis
pcorr	Partial correlation coefficients
pctile	Create variable containing percentiles
pergram	Periodogram
pkcollapse	Generate pharmacokinetic measurement dataset
pkexamine	Calculate pharmacokinetic measures
pksumm	Summarize pharmacokinetic data
poisson	Poisson regression
poisson, vce(cluster)	Poisson regression, cluster–robust standard errors
poisson, exposure()	Poisson regression, with exposure
poisson, vce(robust)	Poisson regression, robust (Huber/White) standard errors

Table 2. Command descriptions

Command	Description
pologit	Partialling-out lasso logistic regression
popoisson	Partialling-out lasso Poisson regression
poregress	Partialling-out lasso linear regression
pperron	Phillips–Perron unit-root test
prais	Prais–Winsten and Cochrane–Orcutt regression
predict, cooksd	Obtain Cook's distance predictions after estimation
predict, covratio	Obtain COVRATIO predictions after estimation
predict, dfbeta	Obtain DFBETAs for a variable after estimation
predict, dfits	Obtain DFITS predictions after estimation
predict, e	Obtain predictions given upper and lower truncation after estimation
predict, leverage	Obtain leverage of observations after estimation
predict, pr	Obtain probability-in-range predictions after estimation
predict, residuals	Obtain residuals after estimation
predict, rstandard	Obtain standardized residuals after estimation
predict, rstudent	Obtain Studentized residuals after estimation
predict, stdf	Obtain standard errors of predictions after estimation
predict, stdp	Obtain standard errors of forecasts after estimation
predict, stdr	Obtain standard errors of residuals after estimation
predict, welsch	Obtain Welsch distances after estimation

Table 2. Command descriptions

Comment	
Command	Description
predict, ystar	Obtain truncated predictions in a range after estimation
predictnl	Obtain nonlinear predictions, standard errors, etc., after estimation
probit	Probit regression
procrustes	Procrustes transformation
proportion	Estimate proportions
prtest1	One-sample tests of proportions
prtest2	Two-sample tests of proportions
prtest, by()	Tests of proportions computed over groups
pwcorr	Pairwise correlation coefficients
qreg	Quantile (including median) regression
ranksum	Equality tests on unmatched data
ratio	Estimate ratio with SE and CI
ratio (exp1) (exp2)	Estimate two ratios with SE and CI
recode	Recode categorical variables
reg3	Three-stage estimation for systems of simultaneous equations
regress	Linear regression
regress, vce(cluster)	Linear regression, cluster–robust standard errors
regress, vce(robust)	Linear regression, robust (Huber/White) standard errors
replace	Create or change contents of variable

Table 2. Command descriptions

Command	Description
replace (small expressions)	Create or change contents of variable, simple expression
reri logistic	Relative excess risk due to interaction, logistic regression
reri nbreg	Relative excess risk due to interaction, negative binomial regression
reri poisson	Relative excess risk due to interaction, Poisson regression
reri stcox	Relative excess risk due to interaction, Cox proportional hazards model
reri stintcox, interval(Relative excess risk due to interaction, interval-censored Cox proportional hazards model
<pre>reri stintcox, id() time() status() reri stintreg</pre>	Relative excess risk due to interaction, multiple-record-per-subject interval censored Cox proportional hazards model Relative excess risk due to interaction, interval-censored parametri survival-time model
reri streg	Relative excess risk due to interaction, parametric survival model
reshape long	Convert data from wide to long
reshape wide	Convert data from long to wide
robvar	Robust tests for equality of variance
rocfit	Fit ROC models
roctab	Receiver operating characteristic (ROC) analysis
rotate	Orthogonal and oblique rotations after factor and pca
rotatemat	Orthogonal and oblique rotations of a Stata matrix
rreg	Robust regression
runtest	Test for random order
scobit	Skewed logistic regression

Table 2. Command descriptions

Command	Description
scoreplot	Score and loading plots after factor and pca
screeplot	Scree plot of eigenvalues
sdtest1	Variance-comparison test against constant
sdtest2	Variance-comparison test between variables
<pre>sdtest, by()</pre>	Variance-comparison test over groups
<pre>sem, method(adf) (CFA)</pre>	Confirmatory factor analysis, ADF estimation
<pre>sem, method(ml) (CFA)</pre>	Confirmatory factor analysis, ML estimation
<pre>sem, method(mlmv) (CFA)</pre>	Confirmatory factor analysis, ML estimation with missing values
sem (SEM latent)	Structural equations model with latent variables, ML estimation
sem (SEM observed)	Structural equations model on observed variables, ML estimation
separate	Create separate variables
sfrancia	Shapiro–Francia test for normality
signrank	Equality tests on matched data
signtest	Equality tests on matched data
sktest	Skewness and kurtosis test for normality
slogit	Stereotype logistic regression
sort	Sort data
spearman	Spearman's rank correlation coefficients
sspace	State-space models

Table 2. Command descriptions

Command	Description
stack	Stack data
stci	Confidence intervals for means and percentiles of survival time
stcox	Fit Cox proportional hazards model
stcrreg	Competing-risks regression
stgen	Generate variables reflecting entire histories
<pre>stintcox, interval()</pre>	Cox proportional hazards model for interval-censored survival-time data
<pre>stintcox, id() time() status()</pre>	Multiple-record-per-subject interval-censored Cox proportional hazards model
stintreg, d(exponential)	Fit parametric models for interval-censored survival-time data, exponential distribution
stintreg, d(weibull)	Fit parametric models for interval-censored survival-time data, Weibull distribution
stir	Report incidence-rate comparison
stmc	Calculate rate ratios with the Mantel–Cox method
by: stmc	Calculate rate ratios with the Mantel–Cox method over groups
stmh	Calculate rate ratios with the Mantel–Haenszel method
by: stmh	Calculate rate ratios with the Mantel–Haenszel method over groups
stptime	Calculate person-time, incidence rates, and SMR
strate	Tabulate failure rates and rate ratios
streg, distribution(exponenti	Fit parametric survival models, exponential distribution al)
streg, dist(exp)	Fit parametric survival models, exponential distribution with cluster-
vce(cluster)	robust standard errors
<pre>streg, dist(exp) frailty()</pre>	Fit parametric survival models, exponential distribution with individual frailty

Table 2. Command descriptions

Command	Description
<pre>streg, dist(exp) frailty() shared()</pre>	Fit parametric survival models, exponential distribution with shared frailty
streg, dist(exp)	Fit parametric survival models, exponential distribution with robust stan
vce(robust)	dard errors
streg,	Fit parametric survival models, generalized-gamma distribution
distribution(ggamma)	Fit nonemetric survival models generalized general distribution with
streg, dist(ggamma)	Fit parametric survival models, generalized-gamma distribution with
vce(cluster)	cluster-robust standard errors
<pre>streg, dist(ggamma) vce(robust)</pre>	Fit parametric survival models, generalized-gamma distribution with ro bust standard errors
	Fit parametric survival models, Gompertz distribution
<pre>streg, distribution(gompertz)</pre>	
streg, dist(gompertz)	Fit parametric survival models, Gompertz distribution with cluster-robus
vce(cluster)	standard errors
streg, dist(gompertz)	Fit parametric survival models, Gompertz distribution with individua
frailty()	frailty
streg, dist(gomp)	Fit parametric survival models, Gompertz distribution with shared frailty
<pre>frailty() shared()</pre>	
streg, dist(gompertz)	Fit parametric survival models, Gompertz distribution with robust stan
vce(robust)	dard errors
streg,	Fit parametric survival models, log-logistic distribution
distribution(llogistic	
streg, dist(llogistic)	Fit parametric survival models, log-logistic distribution with cluster-
vce(cluster)	robust standard errors
streg, dist(llogistic)	Fit parametric survival models, log-logistic distribution with individua
frailty()	frailty
streg, dist(llog)	Fit parametric survival models, log-logistic distribution with shared frailty
<pre>frailty() shared()</pre>	
streg, dist(llogistic)	Fit parametric survival models, log-logistic distribution with robust stan
vce(robust)	dard errors
streg,	Fit parametric survival models, log-normal distribution
distribution(lnormal)	
streg, dist(lnormal)	Fit parametric survival models, log-normal distribution with cluster- robust standard errors
vce(cluster)	
<pre>streg, dist(lnormal) frailty()</pre>	Fit parametric survival models, log-normal distribution with individua frailty
streg, dist(lnorm)	Fit parametric survival models, log-normal distribution with shared frailt
	1 in parametric survival models, 102 -mormal distribution with shared field

Table 2. Command descriptions

Command	Description
streg, dist(lnormal)	Fit parametric survival models, log-normal distribution with robust star
vce(robust)	dard errors
streg,	Fit parametric survival models, Weibull distribution
distribution(weibull)	
<pre>streg, dist(weibull)</pre>	Fit parametric survival models, Weibull distribution with cluster–robus
vce(cluster)	standard errors
<pre>streg, dist(weibull) frailty()</pre>	Fit parametric survival models, Weibull distribution with individual frailt
<pre>streg, dist(weib) frailty() shared()</pre>	Fit parametric survival models, Weibull distribution with shared frailty
<pre>streg, dist(weibull) vce(robust)</pre>	Fit parametric survival models, Weibull distribution with robust standar errors
sts generate	Create new variables containing survival, hazard, and related functions
sts graph	Compute and graph survival, hazard, and related functions
sts list	Compute and list survival and related functions
sts test	Test the equality of the survival function across groups
stset	Declare data to be survival-time data
stsplit	Split time-span records
stsum	Summarize survival-time data
stteffects ipw (weibull)	Treatment-effects estimation for survival data, inverse-probability weighting, Weibull distribution
<pre>stteffects ipwra (weibull)</pre>	Treatment-effects estimation for survival data, inverse-probability weighte regression adjustment, Weibull distribution
stteffects ra (weibull)	Treatment-effects estimation for survival data, regression adjustment Weibull distribution
stteffects wra (weibull)	Treatment-effects estimation for survival data, weighted regression adjust ment, Weibull distribution
stvary	Report variables that vary over time
suest	Seemingly unrelated estimation

Table 2. Command descriptions

	Table 2. Command descriptions
Command	Description
summarize	Summary statistics
sunflower	Density-distribution sunflower plots
sureg	Zellner's seemingly unrelated regression
svar	Structural vector autoregression models
svmat	Convert variables to matrix and vice versa
svy brr: logit	Logistic regression using survey data—balanced repeated replications
svy brr: poisson	Poisson regression using survey data—balanced repeated replications
svy brr: regress	Linear regression using survey data—balanced repeated replications
svy jackknife: logit	Logistic regression using survey data—jackknife
svy jackknife: poisson	Poisson regression using survey data—jackknife
svy jackknife: regress	Linear regression using survey data—jackknife
svy linearized: logit	Logistic/logit regression using survey data—linearization
svy linearized: poisson	Poisson regression using count survey data—linearization
svy linearized: regress	Linear regression using survey data—linearization
swilk	Shapiro–Wilk test for normality
symmetry	Symmetry and marginal homogeneity tests
table (one-way)	Table of frequencies, summaries, and command results, one-way
table (two-way)	Table of frequencies, summaries, and command result, stwo-way
tabodds	Tabulate odds of failure by category

Table 2. Command descriptions

Command	Description
tabodds (adjusted)	Tabulate odds of failure by category adjusting for levels
tabstat	Display table of summary statistics
tabstat, by()	Display table of summary statistics over groups
tabulate (one-way)	Tables of frequencies, one-way
tabulate (two-way)	Tables of frequencies, two-way
teffects aipw (linear)	Treatment-effects estimation for linear regression, augmented inverse probability weighting
teffects aipw (probit)	Treatment-effects estimation for probit regression, augmented inverse probability weighting
teffects ipw (logit)	Treatment-effects estimation for linear regression, inverse-probabilit weighting
teffects ipwra (linear)	Treatment-effects estimation for linear regression, inverse-probabilit weight regression adjustment
teffects ipwra (probit)	Treatment-effects estimation for probit regression, augmented inverse probability weighted regression adjustment
teffects nnmatch	Treatment-effects estimation, nearest-neighbor matching
teffects psmatch, logit	Treatment-effects estimation, propensity-score matching
teffects ra (linear)	Treatment-effects estimation for linear regression, regression adjustment
teffects ra (probit)	Treatment-effects estimation for probit regression, regression adjustment
telasso (, linear) (, probit), ate	Treatment-effects estimation using lasso, linear model, average treatment effect
telasso (, linear) (, probit), atet	Treatment-effects estimation using lasso, linear model, average treatment effect on the treated
telasso (, linear) (, probit), pomeans	Treatment-effects estimation using lasso, linear model, potential-outcom means
telasso (, logit) (, probit), ate	Treatment-effects estimation using lasso, logistic model, average treatment effect
telasso (, logit) (, probit), atet	Treatment-effects estimation using lasso, logistic model, average treatment effect on the treated

Table 2. Command descriptions

Command	Description
telasso (, logit) (, probit), pomeans	Treatment-effects estimation using lasso, logistic model, potential-outcome means
telasso (, poisson) (, probit), ate	Treatment-effects estimation using lasso, Poisson model, average treatmen effect
telasso (, poisson) (, probit), atet	Treatment-effects estimation using lasso, Poisson model, average treatment effect on the treated
telasso (, poisson) (, probit), pomeans	Treatment-effects estimation using lasso, Poisson model, potential-outcome means
telasso (, probit) (, probit), ate	Treatment-effects estimation using lasso, probit model, average treatmen effect
telasso (, probit) (, probit), atet	Treatment-effects estimation using lasso, probit model, average treatment effect on the treated
telasso (, probit) (, probit), pomeans	Treatment-effects estimation using lasso, probit model, potential-outcome means
tetrachoric	Tetrachoric correlations for binary variables
threshold, threshvar()	Threshold regression, single threshold for the intercept
<pre>threshold, threshvar() regionvars()</pre>	Threshold regression, single threshold for the intercept and some coefficients
tnbreg	Truncated negative binomial regression
tobit	Tobit regression
tostring	Convert numeric variables to string variables
total	Estimate totals
tpoisson	Truncated Poisson regression
truncreg	Truncated regression
tsfilter bk	Time-series filter, Baxter-King
tsfilter bw	Time-series filter, Butterworth
tsfilter cf	Time-series filter, Christiano-Fitzgerald

Table 2. Command descriptions
Command	Description
tsfilter hp	Time-series filter, Hodrick-Prescott
tsrevar	Create time-series operated temporary variables
tsset	Declare a dataset to be time-series data
tssmooth exp	Exponential smoothing of univariate time-series data
tssmooth ma	Moving average smoothing of univariate time-series data
ttest1	Mean comparison test against constant null hypothesis
ttest2	Mean comparison test against between variables
ttest, by()	Mean comparison test against over groups
twoway fpfit	Compute and graph fractional-polynomial fit
twoway lfitci	Compute and graph linear fit with confidence intervals
twoway mband	Compute and graph median bands
twoway mspline	Compute and graph spline smooth
ucm, model(rwdrift)	Unobserved-components model, random walk with drift
var	Vector autoregression models
vargranger	Perform pairwise Granger causality tests after var or svar
varlmar	Obtain LM statistics for residual autocorrelation after ${\tt var}$ or ${\tt svar}$
varnorm	Test for normally distributed disturbances after var or svar
varsoc	Obtain lag-order selection statistics for VARs and VECMs
varstable	Check the stability condition of VAR or SVAR estimates

Table 2. Command descriptions

Command	Description
vec	Vector error-correction models
veclmar	Obtain LM statistics for residual autocorrelation after vec
vecnorm	Test for normally distributed disturbances after vec
vecrank	Estimate the cointegrating rank using Johansen's framework
vecstable	Check the stability condition of VECM estimates
vwls	Variance-weighted least squares
wildbootstrap areg	Wild cluster bootstrap, linear regression with a large dummy-variable set
wildbootstrap regress	Wild cluster bootstrap, linear regression
wildbootstrap xtreg	Wild cluster bootstrap, fixed-effects linear regression
wntestb	Bartlett's periodogram-based test for white noise
wntestq	Portmanteau (Q) test for white noise
xcorr	Cross-correlogram for bivariate time series
xpologit	Cross-fit partialling-out lasso logistic regression
xpopoisson	Cross-fit partialling-out lasso Poisson regression
xporegress	Cross-fit partialling-out lasso linear regression
xtabond	Arellano–Bond linear, dynamic panel-data estimation
xtabond, twostep	Arellano–Bond linear, dynamic panel-data estimation, two-step estimation
xtcloglog, re	Random-effects cloglog models
xtdata, be	Compute between transform of panel data

Table 2. Command descriptions

Command	Description
xtdata, fe	Compute within (fixed-effects) transform of panel data
xtdata, re	Compute random-effects transform of panel data
xtdidregress	Difference-in-differences estimation
xtdpd	Linear dynamic panel-data estimation
xtdpdsys	Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation
xteregress	Extended linear regression with random effects
xtfrontier	Stochastic frontier models for panel data
<pre>xtgee, family(gaussian) corr(ar2) xtgee, fam(gauss)</pre>	GEE estimation of Gaussian panel-data model with 2-period autocorrelation GEE estimation of Gaussian panel-data model with unstructured correlation
corr(unstruct)	tion
xtcloglog, pa	Population-averaged cloglog models
xtlogit, pa	Population-averaged logit models
xtnbreg, pa	Population-averaged negative binomial models
xtpoisson, pa	Population-averaged Poisson models
xtprobit, pa	Population-averaged probit models
xtreg, pa	Population-averaged linear models
xtgls	Fit panel-data models using GLS
xthdidregress aipw	Heterogeneous difference in differences for panel data, augmented inverse probability weighting
xthdidregress ipw	Heterogeneous difference in differences for panel data, inverse-probability weighting
xthdidregress ra	Heterogeneous difference in differences for panel data, regression adjustement

Table 2. Command descriptions

Command	Description
xthdidregress twfe	Heterogeneous difference in differences for panel data, two-way fixed effect
xthtaylor	Hausman–Taylor estimator for error-components models
xtile	Panel-data line plots
xtintreg	Random-effects interval data regression models
xtivreg, be	Instrumental variables and two-stage least squares for panel-data models– between effects
xtivreg, fd	Instrumental variables and two-stage least squares for panel-data models– first differences
xtivreg, fe	Instrumental variables and two-stage least squares for panel-data models–fixed effects
xtivreg, re	Instrumental variables and two-stage least squares for panel-data models– random effects
xtlogit, fe	Fixed-effects logit models
xtlogit, re	Random-effects logit models
xtmlogit, fe	Fixed-effects multinomial logit models
xtmlogit, re	Random-effects multinomial logit models
xtnbreg, fe	Fixed-effects negative binomial models
xtnbreg, re	Random-effects negative binomial models
xtologit	Random-effects ordered logistic models
xtoprobit	Random-effects ordered probit models
xtpcse	OLS or Prais–Winsten models with panel-corrected standard errors
xtpoisson, fe	Fixed-effects Poisson models
xtpoisson, re	Random-effects Poisson models

Table 2. Command descriptions

Command	Description				
xtprobit, re	Random-effects probit models				
xtrc	Random-coefficients regression				
xtreg, be	Between-effects linear models				
xtreg, fe	Fixed-effects linear models				
<pre>xtreg, fe vce(robust)</pre>	Fixed-effects linear models, cluster–robust standard errors				
xtreg, mle	Random-effects linear models, ML estimation				
xtreg, re	Random-effects linear models				
xtregar, fe	Fixed-effects linear models with an $AR(1)$ disturbance				
xtregar, re	Random-effects linear models with an $AR(1)$ disturbance				
xtset	Declare data to be panel data				
<pre>xtstreg, distribution(exponent:</pre>	Random-effects survival models, exponential distribution				
<pre>xtstreg, distribution(weibull)</pre>	Random-effects survival models, Weibull distribution				
xtsum	Summarize panel data				
xttab	Tabulate panel data				
xttobit	Random-effects tobit models				
xtunitroot breitung	Panel-data unit-root test—Breitung				
xtunitroot fisher	Panel-data unit-root test—Fisher				
xtunitroot hadri	Panel-data unit-root test—Hadri Lagrange multiplier				
xtunitroot ht	Panel-data unit-root test—Harris–Tzavalis				

Table 2. Command descriptions

Command	Description
xtunitroot ips	Panel-data unit-root test—Im–Pesaran–Shin
xtunitroot llc	Panel-data unit-root test—Levin–Lin–Chu
zinb	Zero-inflated negative binomial regression
ziologit	Zero-inflated ordered logit regression
zioprobit	Zero-inflated ordered probit regression
zip	Zero-inflated Poisson regression
_predict, xb	Obtain predictions, residuals, etc., after estimation programming command—option \mathbf{xb}
_rmcoll	Remove collinear variables
_robust	Robust variance estimates

Table 2. Command descriptions

D Problem sizes

The following table (table 3) shows the sizes of the problems used to measure the performance gains reported in table 1. As discussed in section 9, these are intentionally large problems requiring considerable time to run. If a command was so fast that a sufficiently large problem would have required too much memory to be run on a variety of computers, then a smaller problem was run several times (several iterations) for an accurate read of the timing required to run the command.

The second through fourth columns of table 3 record the number of observations for the problem, either as a simple number of observations N or as a number of panels m and a number of time periods t within a panel. Columns 3 and 4 provide more information on problem size for longitudinal panel-data problems, and the number of observations, N, is just the product of m and t. Some such problems are not really panel data but merely grouped data; in these cases, the time periods should just be considered the number of observations within group. Almost all the panel-data problems were created with balanced panels (an equal number of observations within panel). Rarely would unbalanced panels affect the performance gains of Stata/MP.

The column labeled k records the number of covariates in the problem or, for matrix commands, the row and column dimensions of the matrix.

The column labeled d_1 records a miscellaneous dimension, such as number of equations for problems that involve multiple equations. Some commands have more miscellaneous dimensions; only d_1 is shown here.

The column labeled n_{iter} records the number of times the command was run on the problem to generate a single timing.

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
alpha	2250000			20		1
ameans	3000000			5		1
anova (one-way)	8000000			200		1
anova (two-way)	10000000			10		1
arch	80000			1		1
areg	6000000			20	30000	1
areg, vce(cluster)	2000000			20	20000	1
areg, vce(robust)	2000000			20	20000	1
arfima	1000			1		1
arima	80000			1		1
bayes dsge	1000			4		1
bayes dsgenl	1000			4		1
bayes: logit	300000			20		1
bayes: poisson	200000			20		1
bayes: regress	300000			20		1
bayes var	1000			2	5	1
bayesmh logit	10000			50		1
bayesmh mvn	20000			30	3	1
bayesmh mylogit	10000			10		1

Table 3. Problem sizes

	С	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
bayesmh nl	10000			10		1
bayesmh normal	10000			100		1
bayesmh normal gibbs	10000			10		1
bayesmh normal re		10	100	100		1
<pre>betareg, link(logit)</pre>	100000			200		1
<pre>betareg, link(probit)</pre>	100000			200		1
binreg	200000			200		1
biplot	4000			2		1
biprobit	160000			40	40	1
biprobit (seemingly unrelated)	160000			40	40	1
bitest	1000000			1	2	10
blogit	200000			200	50	1
bmaregress	300000			20		1
boxcox	100000			200		1
bprobit	200000			200	50	1
brier	150000					1
bsample	100000			100		20
bstat	1000000			10		1
by: generate		1000000	100			6

Table 3. Problem sizes

		Observations				
Command	N	m	t	k	d_1	$n_{ m iter}$
by: generate (small groups)		9000000	10			2
by: replace		1000000	100			6
by: replace (small groups)		9000000	10			2
ca	10000000				5	1
candisc		5	40000	150		1
canon	4000000				30	1
сс	500000					1
by: cc	100000				20	1
centile	1000000			2		1
churdle linear	200000			50	50	1
ci means	1000000			50		1
ci means, poisson	100000			50		8
ci proportions	1000000			50		1
clogit (k1 to k2 matching)		20000	10	30		1
clogit (1 to k matching)		50000	10	50		1
cloglog	200000			100		1
cluster averagelinkage	4000			200		1
cluster centroidlinkage	4000			200		1
cluster completelinkage	4000			200		1

	Ob	servations				
Command	N	m	t	k	d_1	$n_{ m iter}$
cluster generate	2000			200		1
cluster kmeans	50000			30		1
cluster kmedians	50000			30		1
cluster medianlinkage	5000			200		1
cluster singlelinkage	5000			5		1
cluster wardslinkage	3000			200		1
cluster waveragelinkage	3000			200		1
cmclogit	3300			100	10	1
cmmprobit		200	3	2	2	1
cmroprobit	300			2	3	1
cnsreg	1400000			200		1
codebook	150000			25		1
collapse	300000			50	100	1
compare	6000000			2		2
compress	500000			50	50	1
contract	1000000			20	100	1
corr2data	200000			50		1
correlate	3000000			200		1
corrgram	80000			1		1

	0	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
count	20000000					20
cpoisson	100000			100		1
CS	1000000					1
by: cs	60000				100	1
ctset	40000000					15
cttost	50000					1
cumul	1000000			2		1
cusum	1500000			1		1
datasignature	500000			300		1
decode		10000	1000			1
demandsys aids	1000			10		1
demandsys cdouglas	50000			10		1
demandsys gaids	1000			10		1
demandsys gquaids	1000			10		1
demandsys gtranslog	1000			10		1
demandsys les	25000			10		1
demandsys quaids	1000			10		1
demandsys translog	1000			10		1
destring		4000	2000			1

Table 3. Problem sizes

	0	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
dfactor	2000			3		1
dfgls	20000			1		1
dfuller	5000000			1		3
didregress		3000	50	25		1
discrim knn		5	1000	20		1
discrim lda		50	2000	10		1
discrim logistic		50	400	10		1
discrim qda		50	2000	10		1
dotplot	100000			10		1
drawnorm	100000			150		1
drop if exp	10000000			4		1
drop in <i>range</i>	10000000			4		1
dsge	10000			4		1
dsgenl	10000			4		1
dslogit	100000			40		1
dspoisson	100000			40		1
dsregress	100000			40		1
dstdize		10	150	200		1
dvech	500			2		1

Table 3. Problem sizes

		. Problem siz	zes			
	(Observations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
egen group()		1	800000	500		1
by: egen mean		400	10000	2		1
eivreg	1400000			200		1
encode		50	220000			1
eregress	20000			10	10	1
esize twosample	10000000					1
esize unpaired	30000000					1
eteffects (exponential),	20000			20		1
ate						
eteffects (linear), ate	10000			100		1
eteffects (linear),	10000			100		1
pomeans						
eteffects (probit), ate	10000			100		1
etpoisson	10000			10	10	1
etregress, poutcomes	10000			30	30	1
etregress, twostep	800000			50	50	1
exlogistic	100			3		1
expand $\#$	10000			800		1
expand varname	100000			100	5	1
expandcl $\#$		12000	10	100		1
expandcl varname		30000	10	80	5	1

Table 3. Problem sizes

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
expoisson	50			20		1
factor	10000000			50		1
fcast compute	10000			2	5	1
fillin		80	1			1
fmm 2: poisson	50000			30	2	1
fmm 2: regress	50000			30	2	1
fmm 3: poisson	50000			20	3	1
fmm 3: regress	5000			20	3	1
fracreg probit	200000			200		1
frontier	400000			200		1
fvrevar (factors)	1000000			4	80	1
fvrevar (interaction)	5000000			2	8	1
generate (small expressions)	60000			4000		1
generate	5000000					1
glm, family(gamma)	700000			100		1
glm, family(gaussian)	700000			200		1
glm, family(igaussian)	500000			200		1
glm, family(nbinomial)	300000			200		1
glm, family(poisson)	300000			200		1

	(Observations				
Command	N	m	t	k	d_1	$n_{ m iter}$
glogit	2000000			100	50	1
gmm	1000			10		1
gmm (with derivatives)	100000			10		1
gprobit	3000000			100	50	1
graph bar	500000			10	3	1
graph box	200000			2	10	1
graph pie	2500000			10	10	1
grmeanby	300000			4	10	1
gsem, oprobit (CFA, 2-level)		1000	10	4	1	1
gsem, oprobit (CFA)	5000			4	1	1
gsem, logit group()		5	50000	40		1
gsem, group()		5	50000	40		1
gsem, ologit group()		5	50000	40		1
gsem, poisson group()		5	50000	40		1
gsort	1000000			5		1
hausman	200					1
hdidregress aipw		5000	5	25		1
hdidregress ipw		5000	5	25		1
hdidregress ra		5000	5	25		1

Table 3. Problem sizes

	Table 9.	I TODICIII SIZO	.0			
	Obs	servations				
Command	N	m	t	k	d_1	$n_{ m iter}$
hdidregress twfe		1000	5	5		1
heckman	500000			100	50	1
heckman, twostep	1000000			100	50	1
heckoprobit	100000			10	50	1
heckpoisson	10000			40	20	1
heckprob	200000			50	50	1
hetoprobit	300000			10	10	1
hetprob	300000			10	10	1
hetregress	500000			100	50	1
hetregress, twostep	1000000			50	5	1
histogram	4000000			1		1
hotelling	4000000			100		1
icc, mixed	1000000			100		1
icc (one-way)	3000000			300		1
<pre>icc (two-way)</pre>	1000000			100		1
import delimited	500000			200		1
intreg	200000			200		1
ir	10000000					1
by: ir	10000				200	1

Table 3. Problem sizes

	10010-0	. I IODIeIII	51205			
	Ob	servations				
Command	N	m	t	k	d_1	$n_{ m iter}$
irf create	1000000			2	3	1
irt 1pl	40000			20		1
irt 2pl	40000			20		1
irt 3pl	40000			10		1
irt grm	20000			10		1
irt nrm	20000			10		1
irt pcm	20000			10		1
irt rsm	20000			10		1
istdize		50	100	10000		1
ivfprobit	150000			30	20	1
ivpoisson cfunction	60000			5	5	1
ivpoisson gmm, additive	80000			5	5	1
ivpoisson gmm, multiplicative	160000			5	5	1
ivprobit	150000			30	20	1
ivqregress iqr	1000			10		1
ivregress 2sls	800000			50	20	1
ivregress gmm	1500000			20	20	1
ivregress liml	2000000			20	20	1
ivtobit	150000			50	20	1

Table 3. Problem sizes

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
kap	500000			2	10	4
kappa	2000000			10	20	1
kdensity	10000000					1
keep if exp	10000			4000		1
keep in <i>range</i>	20000			4000		1
keep varlist	50000			4000		1
ksmirnov	2000000					1
ksmirnov, by()	1000000					1
ktau	5000			5		1
kwallis	1500000			10		1
ladder	2000000					1
lasso linear	100000			20		1
lasso logit	20000			20		1
lasso poisson	20000			20		1
gsem, lclass(C 2)	500000			5	2	1
gsem, lclass(C 3)	50000			10	3	1
levelsof	80000000				20	1
loadingplot	2000000			60		1
logistic	300000			200		1

Table 3. Problem sizes

	14510 9. 1	10010111 012				
	Obse	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
logit	300000			200		1
loneway	2000000			500		1
lowess	90000			1		1
lpoly	1000000					1
ltable	50000			1		40
makespline bspline	5000000			1		1
makespline linear	1000000			1		1
makespline piecewise	5000000			1		1
makespline rcs	5000000			1		1
manova (one-way)	20000000			50	3	1
manova (two-way)	2000000			20	3	1
margins	250000			40	10	1
<pre>margins, dydx() exp()</pre>	30000			40	10	1
margins, dydx()	20000			40	10	1
margins, exp()	40000			40	10	1
markout	500000			500		1
marksample	1200000			200		1
marksample if exp	2300000			100		1
matrix accum	3000000			200		1

Table 3. Problem sizes								
	Ob	servations						
Command	N	m	t	k	d_1	$n_{\rm iter}$		
matrix eigenvalues	500			500		1		
matrix score	6000000			1000		1		
matrix svd	300			300		1		
matrix symeigen	600			600		1		
matrix syminv	2000			2000		1		
mca	1000000			3	5	1		
mcc	10000000					1		
mds	800			400		1		
mdslong		600	1			1		
mean	1000000			200		1		
mecloglog		2000	10	2	1	1		
median	8000000			5		1		
<pre>mediate (, expmean) (, linear)</pre>	10000			20		1		
<pre>mediate (, linear) (, linear)</pre>	10000			20		1		
<pre>mediate (, logit) (, linear)</pre>	10000			20		1		
<pre>mediate (, poisson) (, linear)</pre>	10000			20		1		
<pre>mediate (, probit) (, linear)</pre>	10000			20		1		
meintreg		1000	50	5	1	1		
melogit		4000	10	10	1	1		

Table 3. Problem sizes

	0	oservations				
Command	N	m	t	k	d_1	$n_{ m iter}$
menbreg, dispersion(constant)		2000	5	2	1	1
menbreg, dispersion(mean)		4000	10	2	1	1
menl		1000	5	3	1	1
meologit		4000	10	5	1	1
meoprobit		4000	10	2	1	1
mepoisson		4000	10	2	1	1
meprobit		4000	10	10	1	1
<pre>mestreg, distribution(exp)</pre>		4000	10	10	1	1
<pre>mestreg, distribution(weibull)</pre>		4000	10	10	1	1
metobit		1000	50	5	1	1
mgarch	1000			3	2	1
mhodds	3000000					1
mhodds (adjusted)	400000			400		1
by: mhodds	50000				100	1
mhodds (trend)	1000000				100	1
<pre>mi estimate: logit (flong)</pre>	100000			180	20	1
mi estimate: logit (flongsep)	100000			180	20	1
<pre>mi estimate: logit (mlong)</pre>	100000			180	20	1
mi estimate: logit (wide)	70000			180	20	1

	Ob	servations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
mi estimate: mlogit	100000			100	10	1
mi estimate: ologit	120000			190	10	1
<pre>mi estimate: regress (flong)</pre>	100000			300	20	1
<pre>mi estimate: regress (flongsep)</pre>	100000			300	20	1
<pre>mi estimate: regress (mlong)</pre>	100000			300	20	1
<pre>mi estimate: regress (wide)</pre>	60000			300	20	1
mi impute chained (flong)	20000			20	20	1
<pre>mi impute chained (flongsep)</pre>	20000			20	20	1
mi impute chained (mlong)	20000			20	20	1
mi impute chained (wide)	20000			20	20	1
mi impute logit (flong)	100000			100	1	1
<pre>mi impute logit (flongsep)</pre>	100000			100	1	1
mi impute logit (mlong)	100000			100	1	1
mi impute logit (wide)	200000			100	1	1
mi impute mlogit	100000			100	1	1
mi impute mono pmm	10000			50	3	1
mi impute mono regress	40000			200	10	1
mi impute mvn	1000			10	10	1
mi impute ologit	40000			100	1	1

	Ob	servations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
mi impute pmm	20000			200	1	1
mi impute regress	40000			100	1	1
misstable nested	2000000			20		1
misstable patterns	2000000			20		1
misstable summarize	5000			10		1
misstable tree	1000000			20		1
mixed		500	10	5	5	1
<pre>mixed (crossed effects)</pre>		10	1000			1
mkspline	12000000			1		1
mleval	3000000			200		1
mleval, nocons	3000000			200		1
mlmatbysum	20000000			200	160000	1
mlmatsum	20000000			200		1
mlogit	500000			100	3	1
mlsum	4.0e + 08			1		1
mlvecsum	20000000			400		1
mprobit	800			10	3	1
mswitch ar		100	100	20	5	1
mswitch dr		100	100	20	5	1

Table 3. Problem sizes

	(Observation	S			
Command	N	m	t	k	d_1	$n_{\rm iter}$
mvdecode	500000			20	1000	1
mvencode	6000000			20	1000	1
mvreg	2000000			100	3	1
mvtest correlations		2	600000	100		1
mvtest covariances		2	600000	100		1
mvtest means,		2	400000	100		1
heterogeneous						
mvtest means, homogeneous		2	150000	100		1
mvtest means, lr		2	500000	100		1
mvtest normality	1000			20		1
nbreg	60000			200		1
newey	500000			5		1
nl	1500000					1
nlogit		1200	2	2	3	1
nlsur	100000			2		1
npregress kernel	1000			2		1
nptrend, cuzick	1000000			10	1000	1
nptrend, carmitage	1000000			10		1
nptrend, jterpstra	1000000			10	1000	1
nptrend, linear	1000000			10	1000	1

Table 3. Problem sizes

	(Observation	IS			
Command	N	m	t	k	d_1	$n_{\rm iter}$
ologit	700000			100	3	1
ologit, vce(cluster)	300000			100	3	1
ologit, vce(robust)	700000			100	3	1
oneway	3000000			200		1
oprobit	200000			200	3	1
oprobit, vce(cluster)	100000			200	3	1
oprobit, vce(robust)	200000			200	3	1
orthog	1000000			10		1
pca	600000			100		1
pcorr	1300000			200		1
pctile	16000000			1		1
pergram	10000			1		1
pkcollapse		100	50			1
pkexamine		1	1000000			1
pksumm		200	10			1
poisson	200000			200		1
poisson, vce(cluster)	100000			200		1
poisson, exposure()	200000			200		1
poisson, vce(robust)	200000			200		1

	Obs	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
pologit	100000			40		1
popoisson	100000			40		1
poregress	100000			40		1
pperron	300000			1		1
prais	1000000			5		1
predict, cooksd	600000			300		1
predict, covratio	600000			300		1
predict, dfbeta	400000			200		1
predict, dfits	600000			200		1
predict, e	3000000			1000		1
predict, leverage	1200000			200		1
predict, pr	2500000			1000		1
predict, residuals	6000000			1000		1
predict, rstandard	400000			400		1
predict, rstudent	400000			400		1
predict, stdf	1600000			200		1
predict, stdp	400000			400		1
predict, stdr	400000			400		1
predict, welsch	300000			300		1

Table 3. Problem sizes

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
predict, ystar	3000000			1000		1
predictnl	60000			200		1
probit	500000			200		1
procrustes	200000			50	50	1
proportion	300000			10	5	1
prtest1	20000000			1	2	3
prtest2	20000000			2	2	2
prtest, by()	10000000			2	2	1
pwcorr	3000000			3		1
qreg	100000			20		1
ranksum	4000000			2		1
ratio	8000000					1
ratio (exp1) (exp2)	900000					1
recode	1500000			5	5	1
reg3	90000			100	3	1
regress	3000000			180		1
regress, vce(cluster)	1500000			180		1
regress, vce(robust)	300000			180		1
replace	15000000					1

Table 3. Problem sizes

	Ο	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
replace (small expressions)	150000			4000		1
reri logistic	300000			200		1
reri nbreg	60000			200		1
reri poisson	200000			200		1
reri stcox	250000			10		1
<pre>reri stintcox, interval()</pre>	5000			3		1
<pre>reri stintcox, id() time() status()</pre>		5000	5	7	10	1
reri stintreg	500000			30		1
reri streg	600000			100		1
reshape long		50000	20			1
reshape wide		50000	15	5		1
robvar	200000			2		1
rocfit	100000			1	5	1
roctab	600000			1	20	1
rotate	10000			80		1
rotatemat	80			80		1
rreg	100000			200		1
runtest	6000000			1		1
scobit	120000			200		1

Table 3. Problem sizes

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
scoreplot	400000			20		1
screeplot	10000000			20		1
sdtest1	24000000					3
sdtest2	12000000			2		3
sdtest, by()	900000					2
<pre>sem, method(adf) (CFA)</pre>	150000			5	3	1
<pre>sem, method(ml) (CFA)</pre>	2500000			10	3	1
<pre>sem, method(mlmv) (CFA)</pre>	100000			4	3	1
sem (SEM latent)	10000000			4	3	1
sem (SEM observed)	5000000			20	3	1
separate	1000000			100	4	1
sfrancia	1000000			2		1
signrank	2500000			2		1
signtest	1.0e + 08			2		1
sktest	6000000			2		1
slogit	20000			10	5	1
sort	9000000			10		1
spearman	400000			3		1
sspace	5000			20		1

Table 3. Problem sizes

	14010-0.		265			
	Obs	servations				
Command	N	m	t	k	d_1	$n_{ m iter}$
stack	500000			100		1
stci	200000			1		1
stcox	250000			10		1
stcrreg	2000			5		1
stgen	30000000			2		1
<pre>stintcox, interval()</pre>	5000			3		1
<pre>stintcox, id() time() status()</pre>		5000	5	10	10	1
stintreg, d(exponential)	500000			30		1
stintreg, d(weibull)	200000			20		1
stir	4500000			1	2	1
stmc	900000					1
by: stmc	600000				50	1
stmh	1500000					1
by: stmh	1500000				10	1
stptime	9000000			1	60000	1
strate	1000000			1	5	1
streg, distribution(exponential	600000)			100		1
streg, dist(exp) vce(cluster)	200000			200	1000	1
<pre>streg, dist(exp) frailty()</pre>	60000			200		1

Table 3. Problem sizes

		. Problem	sizes			
	Obs	servations				
Command	N	m	t	k	d_1	$n_{ m iter}$
streg, dist(exp)	200000			100	1000	1
<pre>frailty() shared()</pre>						
<pre>streg, dist(exp)</pre>	200000			200		1
vce(robust)						
streg,	100000			200		1
distribution(ggamma)						
streg, dist(ggamma)	200000			200	1000	1
vce(cluster)						
streg, dist(ggamma)	200000			200		1
vce(robust)						
streg,	200000			50		1
distribution(gompertz)						
streg, dist(gompertz)	200000			50	1000	1
vce(cluster)						
streg, dist(gompertz)	200000			50		1
<pre>frailty()</pre>				1.0	1000	_
<pre>streg, dist(gomp)</pre>	200000			10	1000	1
<pre>frailty() shared()</pre>	200000			~ 0		
streg, dist(gompertz)	200000			50		1
vce(robust)	000000			100		-
streg,	600000			100		1
distribution(llogistic)	200000			200	1000	
streg, dist(llogistic)	200000			200	1000	1
vce(cluster)	60000			200		1
streg, dist(llogistic)	60000			200		1
frailty()	200000			100	1000	-
streg, dist(llog)	200000			100	1000	1
<pre>frailty() shared()</pre>	200000			200		1
streg, dist(llogistic)	200000			200		1
vce(robust)	200000			100		1
streg,	200000			100		1
distribution(lnormal)	200000			200	1000	1
<pre>streg, dist(lnormal)</pre>	200000			200	1000	1
vce(cluster)	60000			000		4
<pre>streg, dist(lnormal) free iltre()</pre>	60000			200		1
<pre>frailty() </pre>	900000			10	1000	1
<pre>streg, dist(lnorm) funciltar() = hereed()</pre>	200000			10	1000	1
<pre>frailty() shared()</pre>						

		ervations				
Command	N	m	\overline{t}	k	d_1	$n_{ m iter}$
streg, dist(lnormal)	200000			200	*1	- iter
vce(robust)	200000			200		-
streg,	200000			200		
distribution(weibull)						
<pre>streg, dist(weibull) vce(cluster)</pre>	200000			200	1000	-
<pre>streg, dist(weibull) frailty()</pre>	200000			50		
<pre>streg, dist(weib) frailty() shared()</pre>	100000			100	1000	
<pre>streg, dist(weibull) vce(robust)</pre>	200000			200		
sts generate	1000000			1		-
sts graph	1000000			1		
sts list	3000000			1		
sts test	1000000			1	2	
stset	3000000					
stsplit	2000000				50	
stsum	200000			1		
stteffects ipw (weibull)	50000			50		
<pre>stteffects ipwra (weibull)</pre>	20000			20		-
stteffects ra (weibull)	10000			50		
stteffects wra (weibull)	10000			50		-
stvary	3000000			5		
suest	400000			200		

Table 3. Problem sizes

	Ο	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
summarize	4500000			200		1
sunflower	1000000			2		1
sureg	300000			100	2	1
svar	40000			2	10	1
svmat	3000			3000		1
svy brr: logit		128	200	20		1
svy brr: poisson		16	4000	20		1
svy brr: regress		16	6000	200		1
svy jackknife: logit		5	400	20	20	1
svy jackknife: poisson		5	300	20	20	1
svy jackknife: regress		3	3000	10	20	1
svy linearized: logit	200000			200		1
svy linearized: poisson	200000			200		1
svy linearized: regress	400000			200		1
swilk	150000			20		1
symmetry	800000			2	50	1
table (one-way)	4000000			20		1
table (two-way)	3000000			20		1
tabodds	300000				20	1

Table 3. Problem sizes

	Obse	ervations				
Command	N	m	t	k	d_1	$n_{ m iter}$
tabodds (adjusted)	50000			10	20	1
tabstat	2000000			50		1
tabstat, by()	2000000			20		1
tabulate (one-way)	6000000			20		1
tabulate (two-way)	10000000			20		1
teffects aipw (linear)	10000			50		1
teffects aipw (probit)	10000			50		1
teffects ipw (logit)	20000			100		1
teffects ipwra (linear)	10000			50		1
teffects ipwra (probit)	10000			50		1
teffects nnmatch	20000			100		1
teffects psmatch, logit	10000			50		1
teffects ra (linear)	10000			100		1
teffects ra (probit)	10000			100		1
telasso (, linear) (, probit), ate	200000			100		1
telasso (, linear) (, probit), atet	200000			100		1
<pre>telasso (, linear) (, probit), pomeans</pre>	200000			100		1
telasso (, logit) (, probit), ate	200000			100		1
telasso (, logit) (, probit), atet	200000			100		1

Table 3. Problem sizes

		. FIODIeIII SIZ	0			
	C	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
telasso (, logit) (,	200000			100		1
probit), pomeans						
<pre>telasso (, poisson) (, probit), ate</pre>	50000			100		1
telasso (, poisson) (,	50000			100		1
probit), atet						
telasso (, poisson) (,	50000			100		1
probit), pomeans						
<pre>telasso (, probit) (, probit), ate</pre>	200000			100		1
telasso (, probit) (,	200000			100		1
probit), atet						
<pre>telasso (, probit) (, probit), pomeans</pre>	200000			100		1
tetrachoric	1200000			4	2	1
threshold, threshvar()	1000			20	0	1
<pre>threshold, threshvar() regionvars()</pre>	1000			10	10	1
tnbreg	300000			10		1
tobit	300000			200		1
tostring		10000	200			1
total	600000			200		1
tpoisson	1000000			50		1
truncreg	150000			200		1
tsfilter bk	1000000			1		1
tsfilter bw	1500			1		1
tsfilter cf	1000000			1		1

Table 3. Problem sizes
	14610 0. 1	TODICIII SIZ	65			
	Obse	ervations				
Command	N	m	t	k	d_1	n_{iter}
tsfilter hp	1500			1		1
tsrevar	1100000			20		1
tsset	4000000					1
tssmooth exp	1000000			1		1
tssmooth ma	1000000			1		1
ttest1	15000000			1		5
ttest2	35000000			2		1
ttest, by()	20000000					1
twoway fpfit	400000			1		1
twoway lfitci	6000000			1		1
twoway mband	3000000			1		1
twoway mspline	4000000			1		1
ucm, model(rwdrift)	5000			3		1
var	250000			2	5	1
vargranger	4000000			2	5	5
varlmar	80000			2	5	1
varnorm	300000			2	5	1
varsoc	200000			2	5	1
varstable	4000000			2	10	5

Table 3. Problem sizes

	С	bservations				
Command	N	m	t	k	d_1	$n_{\rm iter}$
vec	30000			2	10	1
veclmar	50000			2	5	1
vecnorm	150000			2	5	1
vecrank	200000			2	5	1
vecstable	1000000			2	10	1
vwls	1000000			200		1
wildbootstrap areg	100000			20	1000	1
wildbootstrap regress	50000			100		1
wildbootstrap xtreg		1000	5	10		1
wntestb	10000			1		1
wntestq	400000			1		1
xcorr	400000			1		1
xpologit	10000			40		1
xpopoisson	10000			40		1
xporegress	10000			40		1
xtabond		100000	10	2		1
xtabond, twostep		100000	10	2		1
xtcloglog, re		20000	5	5		1
xtdata, be		15000	5	200		1

Table 3. Problem sizes

		Observation	ıs			
Command	\overline{N}	m	t	k	d_1	$n_{\rm iter}$
xtdata, fe		500000	5	5		1
xtdata, re		300000	5	5		1
xtdidregress		3000	50	25		1
xtdpd		40000	5	5		1
xtdpdsys		60000	5	5		1
xteregress		1000	5	1	1	1
xtfrontier		4000	10	50		1
<pre>xtgee, family(gaussian) corr(ar2)</pre>		50000	5	10		1
<pre>xtgee, fam(gauss) corr(unstruct)</pre>		60000	5	10		1
xtcloglog, pa		100000	5	5		1
xtlogit, pa		100000	5	5		1
xtnbreg, pa		80000	5	5		1
xtpoisson, pa		30000	10	5		1
xtprobit, pa		60000	10	5		1
xtreg, pa		100000	5	10		1
xtgls		5	200000	5		1
xthdidregress aipw		5000	5	25		1
xthdidregress ipw		5000	5	25		1
xthdidregress ra		5000	5	25		1

Table 3. Problem sizes

		Observations				
Command	N	m	t	k	d_1	n_{iter}
xthdidregress twfe		1000	5	5		1
xthtaylor		100000	10	4	4	1
xtile	100000					1
xtintreg		15000	5	5		1
xtivreg, be		120000	5	5	5	1
xtivreg, fd		80000	5	5	5	1
xtivreg, fe		80000	5	5	5	1
xtivreg, re		150000	5	5	5	1
xtlogit, fe		20000	10	50		1
xtlogit, re		40000	5	5		1
xtmlogit, fe		10000	5	10	3	1
xtmlogit, re		5000	10	10	3	1
xtnbreg, fe		70000	5	10		1
xtnbreg, re		40000	5	10		1
xtologit		8000	10	10	0	1
xtoprobit		8000	10	10	0	1
xtpcse		3	80000	50		1
xtpoisson, fe		20000	5	50		1
xtpoisson, re		30000	5	50		1

Table 3. Problem sizes

	Table	3. Problem siz	ies			
	Observations					
Command	N	m	t	k	d_1	$n_{\rm iter}$
xtprobit, re		20000	5	5		1
xtrc		100	10000	5		1
xtreg, be		15000	5	200		1
xtreg, fe		200000	5	100		1
<pre>xtreg, fe vce(robust)</pre>		50000	10	100		1
xtreg, mle		80000	10	5		1
xtreg, re		20000	3	200		1
xtregar, fe		100000	5	2		1
xtregar, re		90000	5	2		1
xtset		500	5000			1
<pre>xtstreg, distribution(exponential)</pre>		8000	10	10	0	1
<pre>xtstreg, distribution(weibull)</pre>		8000	10	10	0	1
xtsum		100000	10	10		1
xttab	1500000			2	50	1
xttobit		50000	5	5		1
xtunitroot breitung		200	3000			1
xtunitroot fisher		50	1000			1
xtunitroot hadri		50	1000			1
xtunitroot ht		300	2000			1

	О	Observations				
Command	N	m	t	k	d_1	$n_{ m iter}$
xtunitroot ips		1000	20			1
xtunitroot llc		100	500			1
zinb	150000			50	50	1
ziologit	200000			30	30	1
zioprobit	200000			30	30	1
zip	250000			50	50	1
_predict, xb	5000000			1000		1
_rmcoll	6000000			100		1
_robust	3000000			200		1

Table 3. Problem sizes

E Commands not assessed

Some commands were not explicitly assessed and thus do not appear in table 1 or in the performance graphs in appendix A. These commands fall into several categories, as detailed below.

The presented results for generate and replace apply for floating point variables only. Some other uses of generate and replace are not parallelized, so their performance was not assessed. Specifically, for string (str# and strL) variables, generate is not parallelized. For string (str# and strL) and integer (byte, int, and long) variables, replace is not parallelized. In these cases, generate and replace will promote the variable type when the expression returns a value that does not fit in the current storage type. Type promotion is a global change to the variable and can be triggered at any observation for these commands, so parallization is not possible.

Replication-based prefix commands, such as bootstrap, fracpoly, jackknife, mfp, permute, rolling, simulate, statsby, and stepwise, were not explicitly assessed. These commands run another target command repeatedly; to the extent the target command's performance is improved for a particular problem size, a similar improvement will be obtained when it is run repeatedly by the prefix command.

Commands that do not process data or otherwise involve lengthy computations and are therefore inherently fast are not parallelized and so their performance was not assessed. These commands include camat, clear, clonevar, confirm, describe, estat, estimates, factormat, fvexpand, fvunab, lincom, nlcom, pcamat, roccomp, rocgold, sampsi, search, stpower, svydes, test, testnl, unabbrev, and varabbrev.

Commands that involve file I/O or Internet access are not parallelized and so were not assessed. These include adoupdate, append, cf, fdadescribe, fdasave, fdause, filefilter, hsearch, icd9, icd10, infile, insheet, merge, odbc, outfile, outsheet, rmdir, save, search, snapshot, use, xmlsave, xmluse, zipfile, and unzipfile.

Only a subset of prediction options were assessed. If all predictions were included, they would unduly dominate the timings. Most other predictions have performances similar to the predictions presented in table 1 and in appendix A. Two prediction-like commands whose results are not obtained from predict but whose timings are similar to predict are fracpred and dfbeta.

Some commands are partially parallelized, but their degree of parallelization is extremely variable with respect to the size and characteristics of the data. These commands were not assessed and include bcskew0, lnskew0, fracplot, fracgen, mkmat, stbase, and stjoin.

ac and pac are two time-series commands that are not parallelized and so their performance was not assessed.

graph twoway is not parallelized although a few of its plottypes that involve data management or estimation are parallelized, such as histogram, lowess, lfit, and qfit. Most statistical graphs in Stata are based on graph twoway. Graphs that involve data management or estimation were assessed and appear in table 1 and appendix A. Graphs that do not involve data management or estimation are not parallelized and so their performance was not assessed. These include acprplot, avplot, avplots, cabiplot, caprojection, cchart, cluster tree, cprplot, graph twoway, lvr2plot, mdsshepard, pchart, procoverlay, qbys, qchi, qnorm, qqplot, quantile, rchart, rocplot, rvfplot, rvpplot, shewhart, spikeplt, stcoxkm, stcurve, stphplot, and symplot.

A number of commands perform similarly to related commands that were assessed, but these commands were not themselves assessed. bsqreg, iqreg, and sqreg perform similarly to qreg. gladder and qladder perform similarly to ladder. gnbreg is similar to nbreg. xttrans is similar to xttab.

F Mata

Mata is Stata's optimized matrix programming language. It is fully integrated with every aspect of Stata. Some parts of Mata are parallelized and some parts are not. As with Stata, you do not need to change anything to obtain the parallelization speedups; they are automatic.

Those parts of Mata that are parallelized are fully parallelized, meaning that on large enough problems, their speedups will be close to the best theoretical speedups discussed in section 6.

The following Mata functions are parallelized: Cofc(), Cofd(), F(), Fden(), Ftail(), acos(), arg(), asin(), atan(), atan2(), betaden(), binomial(), binomialtail(), binormal(), ceil(), chi2(), chi2den(), chi2tail(), cofC(), cofd(), comb(), cos(), cross(), crossdev(), day(), dgammapda(), dgammapdada(), dgammapdadx(), dgammapdx(), dgammapdxdx(), digamma(), dofC(), dofc(), dofh(), dofm(), dofq(), dofw(), dofy(), dow(), doy(), dunnettprob(), exp(), exponential(), exponentialden(), exponentialtail(), factorial(), floatround(), floor(), gammaden(), gammap(), gammaptail(), halfyear(), hh(), hhC(), hofd(), hours(), ibeta(), ibetatail(), invF(), invFtail(), invbinomial(), invbinomialtail(), invchi2(), invchi2tail(), invdunnettprob(), invexponential(), invexponentialtail(), invgammap(), invgammaptail(), invibeta(), invibetatail(), invlogistic(), invlogistictail(), invnF(), invnFtail(), invnchi2(), invnibeta(), invnormal(), invnt(), invnttail(), invt(), invttail(), invtukeyprob(), invweibull(), invweibullph(), invweibullphtail(), invweibulltail(), ln(), lnfactorial(), lngamma(), lnigammaden(), lnnormal(), lnnormalden(), logistic(), logisticden(), logistictail(), mdy(), minutes(), mm(), mmC(), mod(), mofd(), month(), msofhours(), msofminutes(), msofseconds(), nF(), nFden(), nFtail(), nbetaden(), nchi2(), nibeta(), normal(), normalden(), npnF(), npnchi2(), npnt(), nt(), ntden(), nttail(), gofd(), guadcross(), guadcrossdev(), guarter(), round(), seconds(), sin(), sgrt(), ss(), st_data(), t(), tan(), tden(), trigamma(), trunc(), ttail(), tukeyprob(), week(), weibull(), weibullden(), weibullph(), weibullphden(), weibullphtail(), weibulltail(), wofd(), year(), yh(), ym(), yq(), and yw().

In addition, matrix multiplication in Mata is fully parallelized, as are Mata's colon operators for performing elementwise computations. All other parts of Mata are either not parallelized or are functions of a mixture of the two.

G GLLAMM

Table 4 below shows results for a few models fit using gllamm. This is but a small subset of the models that gllamm can fit. Each command is described briefly in table 5.

The user-written command gllamm (generalized linear latent and mixed models) adds to Stata the ability to fit multilevel, mixed, or hierarchical regression models that have continuous, count, binary, or ordinal dependent variables. In addition, the model may have latent (unobserved) variables, endogenous covariates, and random coefficients or intercepts at any level. Among the many models that gllamm can fit, some important special cases include generalized linear mixed models, multilevel regression models, factor models, item response models, structural equation models, latent-class models, generalized linear models with covariate measurement error, endogenous switching and sample selection models, and Rasch models (including multidimensional marginally sufficient Rasch models).

gllamm's authors, Sophia Rabe-Hesketh with contributions from Anders Skrondal and Andrew Pickles, maintain a web site—http://www.gllamm.org/—with complete documentation (140 pages), tutorials, worked examples, wrapper commands to ease estimation of special models, dates of upcoming courses on gllamm, and references (often with links) to more than 150 papers published on using gllamm to fit models.

gllamm uses full maximum likelihood to estimate the parameters of models and uses Gauss-Hermite quadrature or adaptive quadrature to evaluate the integrals of the likelihood. This common computation engine is one reason gllamm is so flexible and can fit so many models. It is, however, exceedingly computationally intensive, with the effect that gllamm can require substantial time to fit models. gllamm users are interested in seeing it run faster.

gllamm uses many Stata commands that have been parallelized, and some of gllamm's algorithms, sections of which have been parallelized, are written in C. Even so, gllamm incorporates many algorithms, and these algorithms are triggered differently when fitting different models. It is difficult to say anything definitive about performance gains for gllamm when run under Stata/MP. Many gllamm models are highly parallelized, some not parallelized at all, and others lie somewhere in between.

	Spee				
Command		Percentage			
	2	4	8	16	$parallelized^b$
Finite mixture model	2.3	3.5	4.5	5.6	86
Item response model	1.4	2.1	2.7	3.1	74
Latent class model	1.3	1.9	2.5	2.9	71
Measurement error model	1.8	2.7	3.8	5.1	86
Rank-outcome latent class	1.8	2.6	3.2	3.8	77
MIMIC model	1.2	1.8	2.5	2.9	72
Random-effects logistic	1.4	2.0	2.7	3.2	73
RE regression	1.5	2.2	3.0	3.7	79
Two-level RE logistic	1.2	1.8	2.3	2.7	70
Random-coefficients Poisson	0.9	0.9	0.9	0.9	0
RE logistic with constant	1.6	2.3	3.2	4.1	82

Table 4. Stata/MP performance, command by command

All values are expressed as the speed relative to the speed of a single core.

a. Bigger is better; 2 is perfect for 2 cores, 4 is perfect for 4 cores, 8 is perfect for 8 cores, and 16 is perfect for 16 cores.

b. Bigger is better; 100 is perfect.

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Command	Description
Finite mixture model	Gaussian finite mixture model with two point masses
Item response model	Two-parameter logistic item response model
Latent class model	Gaussian latent class model with two levels in the latent class
Measurement error model	Logistic regression with measurement error in a covariate
Rank-outcome latent class	Latent class model for rank outcomes
MIMIC model	Multiple-indicator, multiple-cause (MIMIC) latent variables structural equation model—ordered logistic
Random-effects logistic	Random-effects (random-intercepts) logistic regression—same as xtlogit, re
RE regression	Continuous (Gaussian distribution) model with random intercepts—same as xtreg, re
Two-level RE logistic	Logistic regression with two levels of random intercepts
Random-coefficients Poisson	Poisson count-data model with random intercepts and a random coefficient
RE logistic with constant	Random-effects (random-intercepts) logistic regression, fewer observations

Table 5. Command descriptions

The graphs below show the observed performances from table 4 in graphical form. Those graphs are followed by graphs showing performance through 40 cores.



Figure 748. Finite mixture model performance plot.



Figure 750. Latent class model performance plot.



Figure 749. Item response model performance plot.



Figure 751. Measurement error model performance plot.



Figure 752. Rank-outcome latent class performance plot.



Figure 754. Random-effects logistic performance plot.



Figure 753. MIMIC model performance plot.



Figure 755. RE regression performance plot.



Figure 756. Two-level RE logistic performance plot.



Figure 758. RE logistic with constant performance plot.



Figure 757. Random-coefficients Poisson performance plot.



Figure 759. Parallelization performance plots.



Figure 760. Parallelization performance plots.

References

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