

Supplemental Notes on the intreg Command

I think the Stata documentation makes the construction of the data set much more complicated than is necessary! Two `recode` commands can get you the upper and lower bounds of the intervals. Here is a much simpler solution.

```
. webuse womenwage, clear
(Wages of women)

. recode wagecat (5=.) (10=5) (15=10) (20=15) (25=20) (30=25) (40=30) (50=40) (51=50) , gen(wage1)
(488 differences between wagecat and wage1)

. recode wagecat(51=.) , gen(wage2)
(6 differences between wagecat and wage2)

. sort age, stable

. list wage1 wage2 in 1/10
```

```
+-----+
| wage1  wage2 |
+-----+
1. |      .      5 |
2. |     5     10 |
3. |     5     10 |
4. |    10     15 |
5. |      .      5 |
+-----+
6. |      .      5 |
7. |      .      5 |
8. |     5     10 |
9. |     5     10 |
10. |     5     10 |
+-----+
```

```
. intreg wage1 wage2 age age2 nev_mar rural school tenure
```

Fitting constant-only model:

```
Iteration 0:   log likelihood = -967.24956
Iteration 1:   log likelihood = -967.1368
Iteration 2:   log likelihood = -967.1368
```

Fitting full model:

```
Iteration 0:   log likelihood = -856.65324
Iteration 1:   log likelihood = -856.33294
Iteration 2:   log likelihood = -856.33293
```

Interval regression

Number of obs = 488

Log likelihood = -856.33293

LR chi2(6) = 221.61

Prob > chi2 = 0.0000

	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
age	.7914438	.4433604	1.79	0.074	-.0775265	1.660414
age2	-.0132624	.0073028	-1.82	0.069	-.0275757	.0010509
nev_mar	-.2075022	.8119581	-0.26	0.798	-1.798911	1.383906
rural	-3.043044	.7757324	-3.92	0.000	-4.563452	-1.522637
school	1.334721	.1357873	9.83	0.000	1.068583	1.600859
tenure	.8000664	.1045077	7.66	0.000	.5952351	1.004898
_cons	-12.70238	6.367117	-1.99	0.046	-25.1817	-.2230583
/lnsigma	1.987823	.0346543	57.36	0.000	1.919902	2.055744
sigma	7.299626	.2529634			6.82029	7.81265

Observation summary: 14 left-censored observations
 0 uncensored observations
 6 right-censored observations
 468 interval observations