

# THE STATA NEWS

Volume 19 Number 3

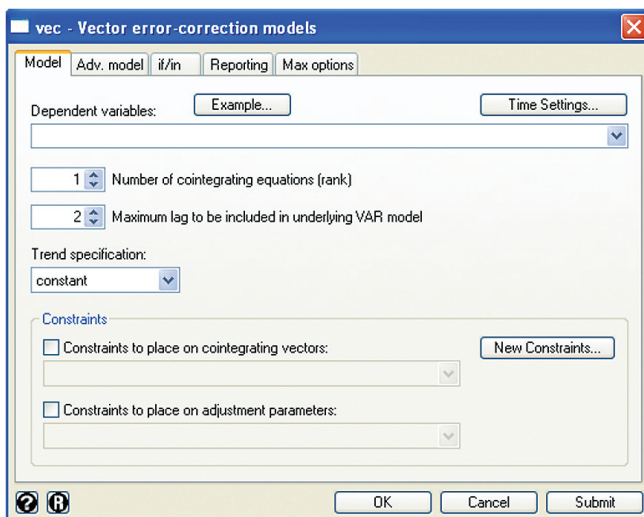
July/August/September 2004

www.stata.com

## New time-series features

Stata 8's time-series capabilities have been extended to include commands for fitting and analyzing cointegrated vector-error correction models (VECMs), and several postestimation commands for use after estimating vector autoregressions (VARs) and structural VARs have been renamed to reflect their wider applicability. Stata 8 users can grab these new commands by doing a simple `update all`; there is no additional cost for these commands.

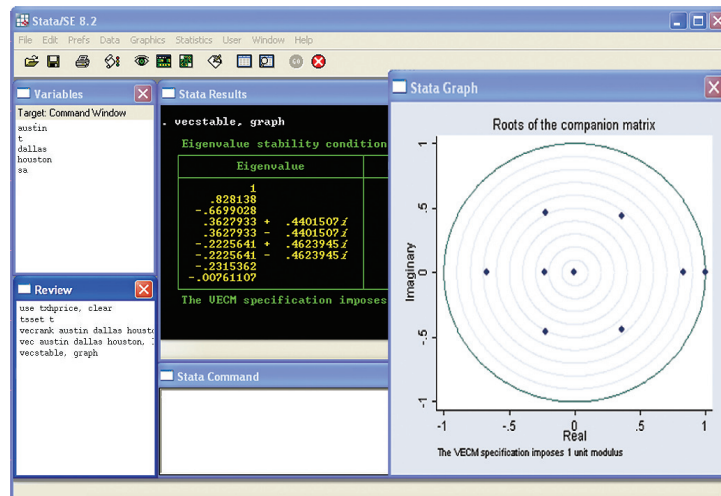
Many economic time series are cointegrated and require specialized statistical methods to analyze them. Economic variables, such as consumption, investment, and income, tend to grow over time, while the differences between any two of those variables never deviate too far from a constant equilibrium value. VECMs are used to model such relationships.



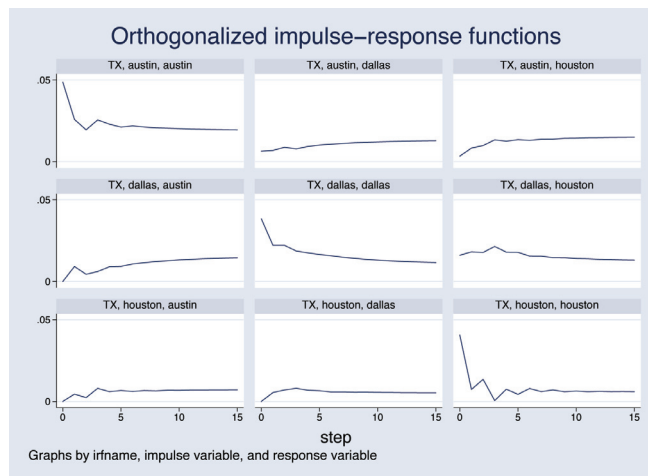
As with a VAR or structural VAR (SVAR), the first step in testing for cointegration and fitting VECMs is to determine the appropriate lag order of the model, for which Stata's existing `varsoc` command can be used. The new `vecrank` command uses Johansen's method to determine the number of cointegrating relationships, and the new `vec` command estimates the parameters of the VECM. After fitting the model, the new `vecstable` command can be used to check if it is stable, and the new `vec1mar` and `vecnorm` commands test whether the residuals are serially correlated and normally distributed, respectively.

### Time-Series Reference Manual, 2d ed

Publisher: Stata Press  
 Copyright: 2004  
 Pages: 390; paperback  
 ISBN: 1-881228-86-X  
 Price: \$45.00



Stata's `varirf` and `varfcst` commands have been updated and renamed `irf` and `fcst` because they now work after `vec` as well as after `var` and `svar`. Existing VARIRF result files will work flawlessly with the new `irf` commands. Various commands make creating publication-quality graphics and tables a snap.



As with all of Stata's estimation commands, the new and revised time-series commands can be accessed from the command line or the graphical user interface.

Accompanying the new commands for cointegration and VECMs is a revised version of the *Stata 8 Time-Series Reference Manual*. Nearly seventy pages of new material on VECMs and associated commands have been added, and many other commands' entries have been revamped and improved. Anyone interested in using Stata for VECMs and time-series analysis in general will find the updated manual indispensable.

The table of contents and online ordering information can be found at [www.stata.com/bookstore/ts.html](http://www.stata.com/bookstore/ts.html). You can also order the manual using the enclosed bookstore order form.

## 3RD NORTH AMERICAN STATA USERS GROUP MEETING

**Date:** August 23rd - August 24th, 2004  
**Venue:** Boston, Massachusetts  
 Longwood Galleria Conference Center  
 342 Longwood Avenue

The North American Stata Users Group meeting is less than a month away, so do not let an opportunity to visit Boston in the summer pass you by. This year's program has an exceptionally wide variety of topics. From data management to data integration, from sample-size calculations in the health sciences to sensitivity analysis in transportation research, from sunflower plots to metagraphiti, there are sure to be topics that interest you. The training sessions cover two hot topics: mixed models and graphics. This is also your opportunity to talk directly to the developers of Stata, to tell us what kind of work you do and how we can make Stata a better tool for you.

### Program

#### Presentations (Day 1)

Session 1: 8:30–9:45 Statistical Methods

##### Use of Gaussian integration in Stata

Alan Feiveson, *NASA - Johnson Space Center*

##### Generating random variables from the N/I distributions

Peter A. Lachenbruch, *U.S. FDA*

##### Econometric techniques for estimating treatment effects

Zhehui Luo, *Dept. of Epidemiology, Michigan State University*

##### Sample-size calculation for longitudinal studies

Phil Schumm, *Dept. of Health Studies, University of Chicago*

Break: 9:45–10:15

Session 2: 10:15–11:45 Data Management Using Stata

##### Using Stata for questionnaire development

Theodore Pollari & Phil Schumm, *Dept. of Health Studies, University of Chicago*

##### Translating data between MySQL and Stata

Michael Johnson & Phil Schumm, *Dept. of Health Studies, University of Chicago*

##### Working with ODBC data sources in Stata: tips and techniques

Joseph Coveney, *Cobridge Co., Ltd., Tokyo*

##### Using Stata with large datasets in corporate America: lessons learned

Ed Bassin, *ProfSoft, Inc.*

Lunch: 11:45–1:00

(Buffet lunch at conference center is included with registration.)

Session 3: 1:00–2:15 Stata Graphics

##### Graphics for categories and compositions

Nicholas J. Cox, *Dept. of Geography, University of Durham, UK*

##### Metagraphiti by Stata: Visuographical exploration and presentation of meta-analytic data using Stata

Ben Dwamena, *University of Michigan Medical School*

##### Density-distribution sunflower plots in Stata 8

William D. Dupont, *Dept. of Biostatistics, Vanderbilt University School of Medicine*

Break: 2:15–2:40

Session 4: 2:40–4:00 Data Analysis Using Stata

##### Replication methods for complex survey analysis in Stata

Nicholas Winter, *Dept. of Government, Cornell University*

##### Rolling regressions with Stata

Kit Baum, *Dept. of Economics, Boston College and RePEc*

##### Implementation of quasi-least squares using xtgee in Stata

Justine Shults, *Dept. of Biostatistics, University of Pennsylvania*

##### To help others in teaching statistics using the Stata software

Susan Hailpern, *Albert Einstein College of Medicine*

##### Sensitivity analysis on traffic crash prediction models by using Stata

Deo Chimba, *Dept. of Civil Engineering, Florida State University*

Break: 4:00–4:15

Session 5: 4:15–5:30 StataCorp on Stata

##### Report to users/Wishes and grumbles

William Gould, *President, StataCorp*

### Registration and information

Web: [www.stata.com/boston04](http://www.stata.com/boston04)

Email: [stata@stata.com](mailto:stata@stata.com)

Tel: 979-696-4600 or 800-782-8272

Fax: 979-696-4601

Cost: \$85.00 (\$45.00 students); includes lunch and refreshments (optional dinner extra)

### Featured training courses (Day 2)

Training course 1: 8:30–12:00 (includes 30-minute break)

##### Generalized linear latent and mixed models (GLLAMMs)

Sophia Rabe-Hesketh, *University of California, Berkeley;*

*co-author of "Generalized Latent Variable Modeling: Multilevel, Longitudinal, and Structural Equation Models" (2004; see featured book on page 3)*

Lunch: 12:00–1:30

(Buffet lunch at conference center is included with registration.)

Training course 2: 1:30–5:00 (includes 30-minute break)

##### Stata graphics

Vince Wiggins, *Vice President of Scientific Development, StataCorp*

This course will cover in detail the basic commands and concepts for building high-quality Stata graphs from scratch. You will learn new approaches to creating graphs, including organizing and managing your data and creating custom schemes.

### Program Committee

Elizabeth Allred, *Harvard School of Public Health*

Kit Baum, *Dept. of Economics, Boston College and RePEc*

Nicholas J. Cox, *University of Durham*

Rich Goldstein, *consultant*

Peter A. Lachenbruch, *OBE/CBER of the FDA*

Marcello Pagano, *Harvard School of Public Health*

## INTERNATIONAL STATA USERS GROUP MEETINGS

### 1st Australasian Stata Users Group meeting

**Date:** October 10, 2004

**Venue:** Adelaide, South Australia  
Holiday Inn  
65 Hindley Street

Program information can be found at [www.stata.com/adelaide04](http://www.stata.com/adelaide04).

#### Registration and information

**Web:** [www.sapmea.asn.au/conventions/stata04/](http://www.sapmea.asn.au/conventions/stata04/)

**Email:** [stata@sapmea.asn.au](mailto:stata@sapmea.asn.au)

**Tel:** +61 (08) 8274 6060

**Fax:** +61 (08) 8274 6000

**Cost:** \$A150; includes GST, lunch, and refreshments

### 1st Italian Stata Users Group meeting

**Date:** October 25, 2004

**Venue:** Rome, Italy  
Hotel Artemide  
via Nazionale, 22

Program information can be found at [www.stata.com/italy04](http://www.stata.com/italy04).

#### Registration and information

**Web:** [www.stata.com/italy04](http://www.stata.com/italy04)

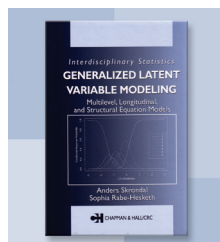
**Email:** [lorena@tstat.it](mailto:lorena@tstat.it)

**Tel:** +39 0864 210101

**Fax:** +39 0864 206014

**Cost:** 30 Euros; includes lunch and refreshments

## FROM THE STATA BOOKSTORE



Title: *Generalized Latent Variable Modeling*

Authors: A. Skrondal, S. Rabe-Hesketh

Publisher: Chapman & Hall/CRC

Copyright: 2004

Pages: 508; hardcover

ISBN: 1-58488-000-7

Price: \$89.75

### Generalized Latent Variable Modeling

*Generalized Latent Variable Modeling: Multilevel, Longitudinal, and Structural Equation Models* by Anders Skrondal and Sophia Rabe-Hesketh unifies the principles behind latent variable modeling, which includes multilevel, longitudinal, and structural-equation models, as well as generalized mixed models, random-coefficient models, item-response models, factor models, panel models, repeated-measures models, latent-class models, and frailty models. Since latent variable models are utilized by researchers from various disciplines with little or no cross-referencing from other disciplines, unifying these models

allows readers to separate what the authors refer to as “local” jargon from the fundamental elements of these models. As such, this text allows readers to gain quick and easy access to models and estimation schemes that have long existed in other disciplines but perhaps are not widely utilized in their own.

The book consists of two main parts: methodology and applications. Chapters 1–4 provide background information and generalized development of latent variable models. Chapters 5–8 are concerned with techniques of estimation, prediction, and inference. Chapters 9–14 comprise the applications portion of the text, and here the unification that took place in chapters 1–4 is applied to case studies from various fields, including biostatistics, political science, social science, and econometrics.

The models demonstrated in the applications section are fitted using the Stata program `gllamm`, written by the authors of this text and available from [www.gllamm.org](http://www.gllamm.org).

A complete table of contents and online ordering information can be found at [www.stata.com/bookstore/glym.html](http://www.stata.com/bookstore/glym.html). You can also order the book using the enclosed bookstore order form.

## LATEST NETCOURSE™ SCHEDULE

Stata NetCourses™ teach you how to exploit the full power of Stata. They are web-based training courses for Stata users of all experience levels, from beginner to advanced. The courses cover topics ranging from getting started and data management to bootstrapping and simulation. A brief summary of upcoming NetCourses is listed below. For more details on how NetCourses work and for course syllabi, visit [www.stata.com/netcourse/](http://www.stata.com/netcourse/).

An enrollment form for upcoming NetCourses has been enclosed with the *Stata News*. You can also enroll online at [www.stata.com/netcourse/enrollment.html](http://www.stata.com/netcourse/enrollment.html).

### NC-101. Introduction to Stata

NC-101 is designed to take smart, knowledgeable people and turn them into proficient interactive Stata users. The course covers not just the obvious, such as getting data into Stata, but also covers detailed techniques and tricks to make you a powerful Stata user. Many of Stata’s key concepts are explored, from web update features and match-merging to using `by` groups and explicit subscribing.

<b>Prerequisites</b>
Stata 8
<b>Dates offered</b>
September 10 – October 22
<b>Course Leaders</b>
Kevin Crow, Kerry Kammire, and Derek Wagner
<b>Enrollment Deadline</b>
September 9
<b>Price</b>
\$95

## NC-151. Introduction to Stata programming

NC-151 is intended for all Stata users. Through a combination of lectures, example applications, and carefully chosen exercises, the course addresses the full range of methods and techniques necessary for you to be most productive in the Stata environment. Beginning with effective ways to organize both simple and complicated analyses in Stata, NetCourse 151 then moves into programming elements that can be used to help you work more efficiently. Key programming topics include macro processing, program flow of control, using do-files, programming ado-files, Monte Carlo simulations, and bootstrapped standard errors.

<b>Prerequisites</b>
Stata 8; basic knowledge of using Stata interactively
<b>Dates offered</b>
September 10 – October 22
<b>Course Leaders</b>
Kevin Crow, Kerry Kammire, and Derek Wagner
<b>Enrollment Deadline</b>
September 9
<b>Price</b>
\$125

## NC-152. Advanced Stata programming

The goal of NC-152 is to turn knowledgeable Stata programmers into Stata programming masters. The course assumes that you know what you need to program and, to some extent, how to do it. Now, you want to add your own commands to Stata and learn to produce professional-level tools that you and others can use.

NC-152 teaches you how to create and debug new commands that work the same way as the commands in Stata. You will learn how to parse both standard and nonstandard Stata syntax using the intuitive `syntax` command, how to manage and process saved results, how to process by groups, and more.

<b>Prerequisites</b>
Stata 8; NC-151 or equivalent knowledge
<b>Dates offered</b>
October 8 – November 26
<b>Course Leaders</b>
Kevin Crow, Kerry Kammire, and Derek Wagner
<b>Enrollment Deadline</b>
October 7
<b>Price</b>
\$150

Please include your Stata serial number with all correspondence.

THE STATA NEWS is published four times a year and is free to all registered Stata users.



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