

THE STATA NEWS

January/February/March 2011

Vol 26 No 1

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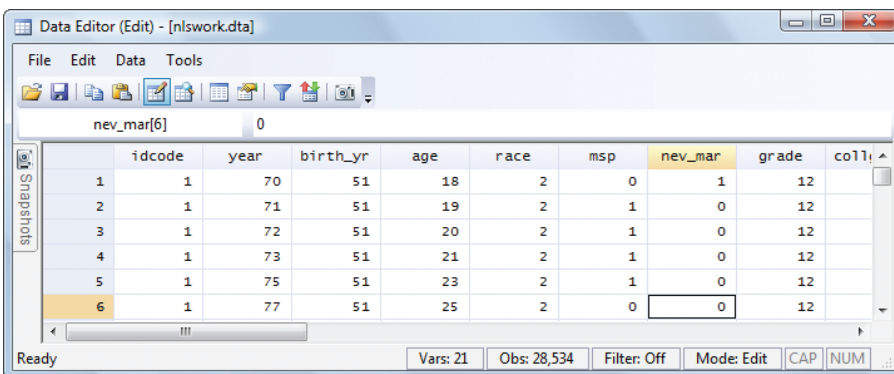
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The Stata News

Executive Editor: Karen Strope
Production Supervisor: Annette Fett

In the spotlight: The Data Editor

Stata 11 introduced an all-new Data Editor with a broad set of features that both new and long-time users can take advantage of to aid their workflow.



Interactive data editors are intuitive and easy to use to manipulate data. This ease of manipulation means that such editors should typically be avoided by anyone who cares about reproducible analyses. Reproducibility and data integrity are mantras here at StataCorp. To ensure that the Data Editor would be a safe and well-suited part of your toolkit, we designed it to be something we would be confident using in our own work, giving it (among many other capabilities) two unique features:

1. Everything you do in the Data Editor is recorded and is reproducible.
2. The Data Editor has a view-only Browse mode.

The first feature is that absolutely everything you can do in the Data Editor that in any way changes the data is accomplished by the Editor submitting a command to Stata. For example, if you sort a column of data in the Editor, the Editor issues Stata's `sort` command. This command is shown in the Review window, its results are shown in the Results window, and it is captured by any log you are saving of your session. Nothing you do in the Data Editor is hidden; every bit of data manipulation is shown and available to run later as a reproducible do-file, if you wish.

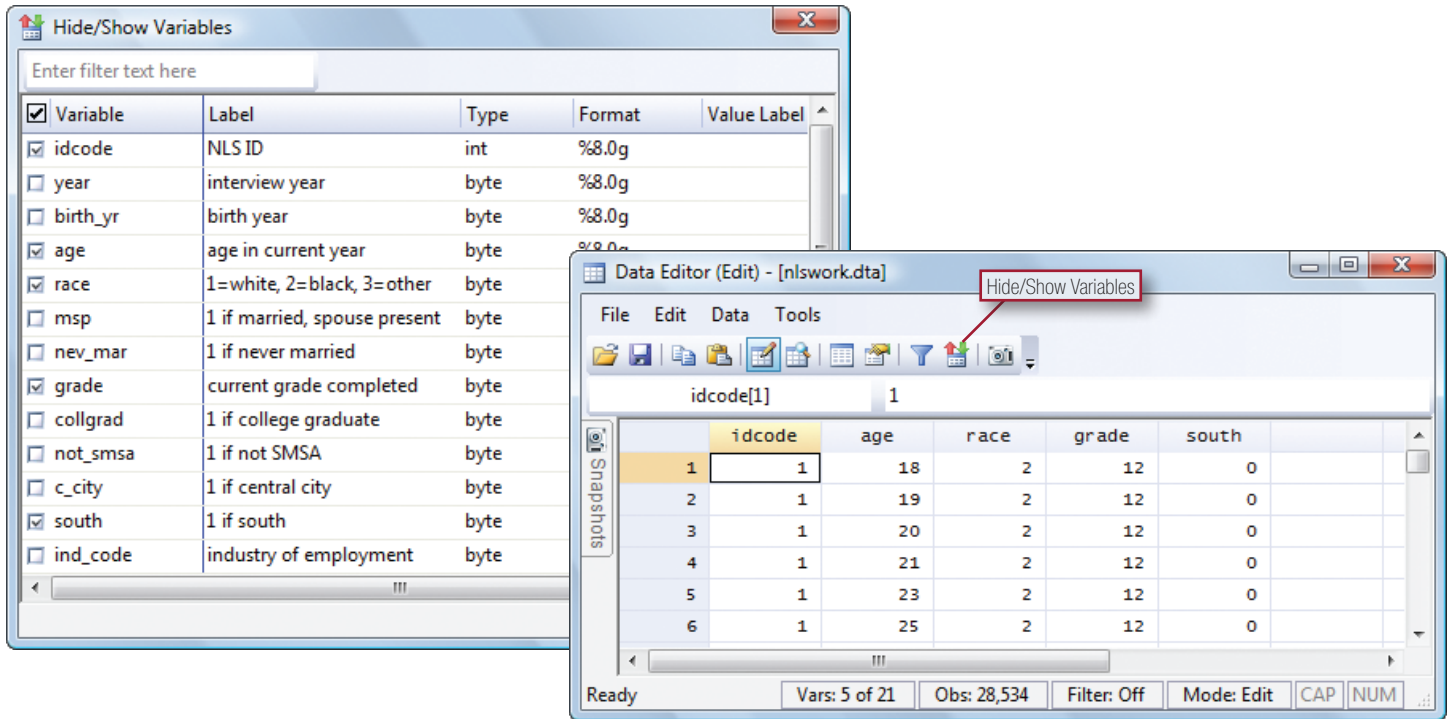
The second feature is the Data Editor's Browse mode, which locks the editing capabilities of the Editor and turns it into a live, noneditable view of your data. I often put the Editor into Browse mode and leave it up on my screen so I can keep an eye on what is going on with the data while I work. I can see at a glance if a newly generated variable did not come out as expected. Browse mode lets me relax and not worry that an errant click or misplaced bit of typing might change my data; it cannot, because Browse lets me "look but not touch". You can toggle the Editor between Edit and Browse modes with this pair of buttons on the Editor toolbar:



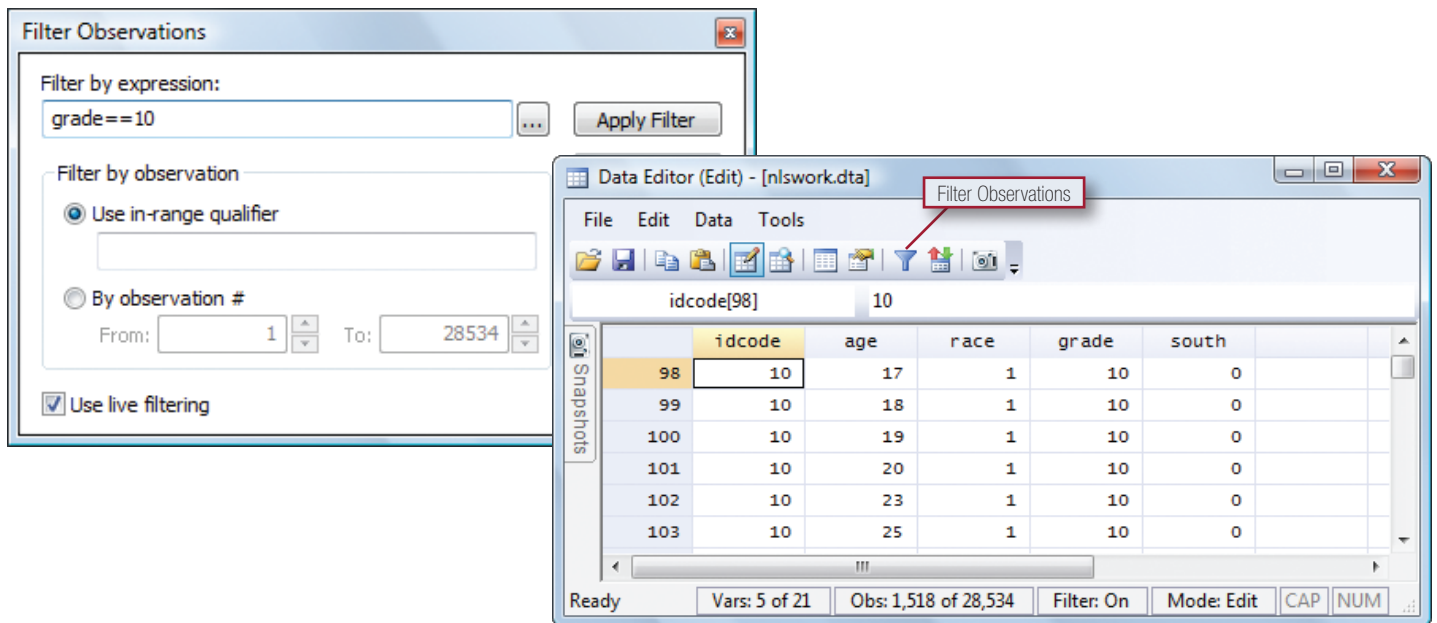
When I am working with large datasets, the Editor obviously can only show me a small subset of the data at once. I like to take advantage of two of the Editor's tools to make sure the live view I have of my data in the Editor is relevant to the work I am doing.

Continued on p. 2

First, I use the Hide/Show Variables tool to hide any variables I am not interested in at the moment. I simply uncheck any variable that I do not wish to see. Alternatively, I can select all variables, uncheck them all at once, and then check just a few to show only them.



Then, I use the Filter Observations tool, where I can enter any expression I want to select the subset of observations to appear in the Editor:



In this way, I can focus the Data Editor on only the data I am interested in for a particular portion of my analysis, and I can monitor that portion of the data while continuing to work in Stata.

The Data Editor has many more features than I have described above. Whether you are exploring your data interactively or using Stata via do-files or the command line, the Data Editor can be a valuable part of your work.

— Alan Riley, Vice President of Software Development

Not Elsewhere Classified

Not Elsewhere Classified is the name of the official Stata blog at blog.stata.com. The blog began just five months ago.

In addition to the usual useful announcements that appear on corporate blogs, the Stata blog publishes lengthy, substantive, individually signed postings by developers and professional statisticians at StataCorp. These postings are worthy of your attention. Postings to date include the following topics:

- Connection string support added to `odbc` command
- Stata/MP—having fun with millions
- Mata, the missing manual, available at SSC
- Automating web downloads and file unzipping
- How to successfully ask a question on Statlist
- Including covariates in crossed-effects models
- Using dates and times from other software
- How Stata calculates powers
- How to read the %21x format
- How to read the %21x format, part 2
- Positive log-likelihood values happen
- Understanding matrices intuitively, part 1
- Understanding matrices intuitively, part 2, eigenvalues and eigenvectors

Anyone who has ever worked with computer-recorded dates and times should read “Using dates and times from other software”.

Anyone who has ever experienced rounding problems should read “How to read %21x format” and will find “How Stata calculates powers” useful, too.

Anyone who has ever worked with matrices should read “Understanding matrices intuitively”.

Anyone who has ever worked with immense datasets should read “Stata/MP—having fun with millions”.

All of which is to say, anyone who uses Stata will find a visit to blog.stata.com worth his or her time.

Since the blog has opened, it has averaged 1 posting every 5 calendar days, or 1.4 postings per week. If you find your first visit to *Not Elsewhere Classified* rewarding, it will be worth coming back periodically.

The blog is not a replacement for the Stata FAQs, available at www.stata.com/support/faqs/. The substantive articles that appear in the blog are more general, more expository, and often more entertaining, while simultaneously less targeted at solving a particular problem. The focus of the blog’s substantive articles is to provide deep understanding so that you can provide your own solutions to specific problems.

Most corporate blogs do not allow comments, and *Not Elsewhere Classified* was

The screenshot shows a web browser window displaying the Stata Blog. The page title is "The STATA Blog Not Elsewhere Classified". The article title is "Understanding matrices intuitively, part 2, eigenvalues and eigenvectors" by William Gould, President, dated 9 March 2011. The article content includes a mathematical equation $Ax = \lambda x$ and a diagram illustrating a point on a line passing through the origin. The diagram shows a 2D coordinate system with a line passing through the origin. A point is marked on the line, and an arrow points from the origin to the point. The text below the diagram explains that the figure illustrates $y = \lambda x$ when $\lambda > 1$. If λ were less than 1, the point would move toward the origin, and if λ were also less than 0, the point would pass right by the origin to the other side.

no different. Because of the substantive nature of the material, however, we just opened the blog to comments. When reading an article, click on *Comments* at the top. The comments are sometimes as interesting as, or even more interesting than, the original article.

— William W. Gould, President

From the Stata Gift Shop

We have made a few new additions to our gift shop!

100% pima cotton polos (men’s and ladies’) from Lands’ End® in light blue or burgundy

\$29.00 each



Fleece jacket from Lands’ End® in storm blue (men’s and ladies’)

\$32.00 each

Find more at www.stata.com/giftshop/.

Stata Conference



CHICAGO
2011
July 14–15

Dates	July 14–15, 2011
Venue	Gleacher Center The University of Chicago Booth School of Business 450 North Cityfront Plaza Drive Chicago, IL 60611 312-464-8787 www.gleachercenter.com
Cost	both days \$195; student \$75 single day \$125; student \$50
Details and registration	www.stata.com/chicago11/

The 2011 Stata Conference will be held at the University of Chicago Graduate School of Business's Gleacher Center. The Gleacher Center is located downtown on the bank of the Chicago River, just steps from Michigan Avenue and within walking distance of most downtown attractions.

The Stata Conference is enjoyable and rewarding for Stata users at all levels and from all disciplines. This year's program will consist of a mixture of user presentations, longer talks by invited presenters, and talks by StataCorp developers. In addition, the program will include the ever-popular "Wishes and grumbles" session in which users have an opportunity to share their comments and suggestions directly with developers from StataCorp.

Presentations from StataCorp include the following:

Mata, the missing manual

William W. Gould, President

Mata is Stata's matrix programming language. StataCorp provides detailed documentation on it, but so far has failed to give users—and especially users who add new features to Stata—any guidance in when and how to use the language. In this talk, I provide what has been missing. In practical ways, I show how to include Mata code in Stata ado-files, reveal when to include Mata code and when not to, and provide an introduction to the broad concepts of Mata—the concepts that will make the *Mata Reference Manual* approachable.

Filtering and decomposing time series in Stata

David M. Drukker, Director of Econometrics

In this talk, I provide an introduction to methods for filtering and

decomposing time series and I show how to implement them in Stata. I provide an underlying framework for understanding and comparing the different methods. I also present a framework for interpreting the parameters.

Estimating treatment effects by matching

David M. Drukker, Director of Econometrics

In this talk, I provide an introduction to estimating the effect of a treatment using the matching-on-covariates estimator derived by Abadie and Imbens (2006, *Econometrica* 74: 235–267) and discussed by Abadie, et al. (2004, *Stata Journal* 4: 290–311). I also provide an introduction to the potential outcome model that underlies this estimator, give some intuition for how the standard errors are estimated, and discuss what happens when this estimator is used to match on previously estimated propensity scores.

Graphics tricks for models

Bill Rising, Director of Educational Services

Visualizing interactions and response surfaces can be difficult. In this talk, I will show how to do the former by graphing adjusted means and the latter by showing how to roll together contour plots. I will demonstrate this for both linear and nonlinear models.

Organizers

Phil Schumm (chair), University of Chicago

Email: pschumm@uchicago.edu

Lisa Barrow, Federal Reserve Bank of Chicago

Email: lbarrow@frbchi.org

Scott Long, Indiana University

Email: jslong@indiana.edu

Rich Williams, University of Notre Dame

Email: richard.a.williams.5@nd.edu

The final program will be available on our website on April 15. For more information or to register, visit www.stata.com/chicago11/.

2011 Mexican Stata Users Group meeting

Announcement

Date: May 12, 2011

Venue: Institute for Economic Research, National Autonomous University of Mexico, Circuito Mario de la Cueva, Ciudad de la Investigación en Humanidades, Ciudad Universitaria, C.P.04510, México, D.F.

Cost: Professionals: 1,700 pesos*
Students: 850 pesos*

* Please add 16% VAT.

Details: www.stata.com/meeting/mexico11/

The Mexican Stata Users Group meeting is a one-day international conference about the use of Stata in a wide breadth of fields and environments, mixing theory and practice. The bulk of the conference is made up of selected submitted presentations. Together with the keynote address and featured presentations by members of StataCorp's technical staff, this meeting provides fertile ground for learning about statistics and Stata.

We are delighted that Professor A. Colin Cameron (University of California–Davis) has accepted our invitation to present the keynote address. Professor Cameron is a world-known leader in the fields of econometrics and health economics. He is an author (jointly with Pravin K. Trivedi) of well-known textbooks in econometrics such as *Microeconometrics: Methods and Applications*, *Regression Analysis of Count Data*, and *Microeconometrics Using Stata*. He has authored more than 25 papers in highly regarded journals, including *Quarterly Journal of Economics*, *Journal of Public Economics*, *Journal of Econometrics*, *Review of Economic Studies*, *Journal of Business and Economic Statistics*, and *Journal of Applied Econometrics*, among others.

Also attending will be Isabel Cañette and Gustavo A. Sanchez, Senior Statisticians at StataCorp. They will present the following topics:

Mixed Models: A simulation approach

Isabel Cañette

Simulating data is a powerful tool for understanding statistical models and for spotting identification problems.

I will use simulation techniques to explain the building blocks for linear mixed models, and I will also show how to estimate the parameters using the `xtmixed` command. Using these basic blocks, I will explain how more complex models can be constructed. Finally, I will explain some nice (but not obvious) applications of `xtmixed`.

Technical tips on time series with Stata

Gustavo A. Sanchez

On a daily basis, we receive a broad variety of technical questions from users working in different areas with a large number of Stata commands. I selected a few common, interesting questions to help provide a brief view of the tools that are available in Stata for time-series analysis. I will start with a quick, simple introduction to time series in Stata, and I will then illustrate the use of a few commands to perform common tasks that are normally involved in the kind of empirical analysis developed by some of the Stata users who regularly contact us for technical assistance.

The meeting will include the usual *Wishes and grumbles* session, at which you may share your thoughts with Stata developers. After the meeting, there will be an optional informal meal (for an additional cost) at a Mexico City restaurant for further discussion of all things Stata.

The meeting is organized by MultiON Consulting SA de CV, distributor of Stata for Mexico and Central America. The meeting is open to everyone.

The final program will be announced by the second week of April and will be posted on www.stata.com/meeting/mexico11/.

Registration

Find registration details online at www.stata.com/meeting/mexico11/.

Organizers

Scientific organizers

Alfonso Miranda (chair), Institute of Education, University of London
Email: A.Miranda@ioe.ac.uk

Armando Sánchez Vargas, Institute for Economic Research, National Autonomous University of Mexico
Email: sva@economia.unam.mx

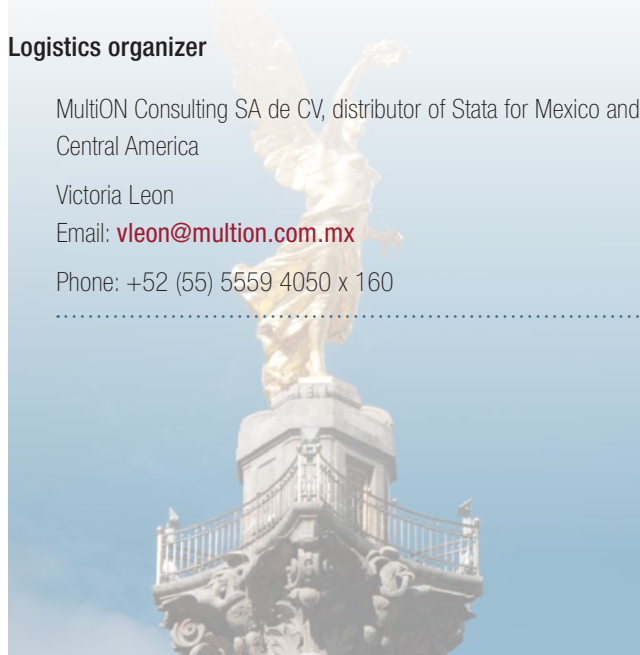
Graciela Teruel Belismelis, Economics Department, Iberoamerican University
Email: graciela.teruel@s2.uia.mx

Logistics organizer

MultiON Consulting SA de CV, distributor of Stata for Mexico and Central America

Victoria Leon
Email: vleon@multion.com.mx

Phone: +52 (55) 5559 4050 x 160



2011 German Stata Users Group meeting

Announcement

Date:	July 1, 2011							
Venue:	University of Bamberg Otto-Friedrich-Universität Bamberg Kapuzinerstraße 16 96045 Bamberg Germany							
Cost:	<table border="1"> <tr> <td>Meeting only</td> <td>€40 (students €20)</td> </tr> <tr> <td>Workshop only</td> <td>€90</td> </tr> <tr> <td>Meeting and workshop</td> <td>€100</td> </tr> </table>		Meeting only	€40 (students €20)	Workshop only	€90	Meeting and workshop	€100
Meeting only	€40 (students €20)							
Workshop only	€90							
Meeting and workshop	€100							
Details:	www.stata.com/meeting/germany11/							

The ninth German Stata Users Group Meeting will be held at the Otto-Friedrich-University Bamberg on Friday, July 1, 2011. Everybody from anywhere who is interested in using Stata is invited to attend this meeting.

The conference language will be English because of the international nature of the meeting and the participation of non-German guest speakers.

A preliminary program will be available in April 2011. The final program will be available in May 2011 at www.stata.com/meeting/germany11/.

Attending from StataCorp will be Bill Rising (Director of Educational Services) and Jeffrey Pitblado (Associate Director, Statistical Software). Jeffrey will present a workshop, *Survey data analysis with Stata*:

In this workshop, I cover how to use Stata for survey data analysis, assuming a fixed population. Knowledge of Stata is not required, but attendees are assumed to have some statistical knowledge, such as what is typically covered in an introductory statistics course. We will begin by reviewing the sampling methods used to collect survey data and how they affect the estimation of totals, ratios, and regression coefficients. We will then cover the three variance estimators implemented in Stata's survey estimation commands. Stata with a single sampling unit, certainty sampling units, subpopulation estimation, and poststratification will also be covered in some detail. Each topic will be illustrated with an example in a Stata session.

Registration

Participants are asked to travel at their own expense. There will be a small registration fee to cover the costs of coffee, tea, and luncheon. There will also be an optional informal meal at a restaurant in Bamberg on Friday evening for an additional cost.

You can enroll by emailing Anke Mrosek (anke.mrosek@dpc.de) or by writing, phoning, or faxing to

Anke Mrosek
Dittrich & Partner Consulting GmbH
Kieler Str. 17
42697 Solingen
Telephone: +49 (0) 212 260 6624
Fax: +49 (0) 212 260 6666

Organizers

Scientific organizers

Johannes Giesecke
University of Bamberg
Email: johannes.giesecke@uni-bamberg.de

Ulrich Kohler
WZB Social Science Research Center, Berlin
Email: kohler@wzb.eu

Logistics organizer

Dittrich & Partner (www.dpc.de), the distributor of Stata for several countries, including Germany, The Netherlands, Austria, Czech Republic, and Hungary



2011 UK Stata Users Group meeting

Announcement and call for presentations

Date:	September 15–16, 2011													
Venue:	Cass Business School Bunhill Row, London EC1Y 8TZ, UK													
Cost:	<table border="1"> <thead> <tr> <th></th> <th>Professionals</th> <th>Students</th> </tr> </thead> <tbody> <tr> <td>Both days</td> <td>£80.00 Ex. VAT</td> <td>£55.00 Ex. VAT</td> </tr> <tr> <td>Single day</td> <td>£55.00 Ex. VAT</td> <td>£40.00 Ex. VAT</td> </tr> <tr> <td>Dinner (optional)</td> <td colspan="2">£30.00 Ex. VAT</td> </tr> </tbody> </table>			Professionals	Students	Both days	£80.00 Ex. VAT	£55.00 Ex. VAT	Single day	£55.00 Ex. VAT	£40.00 Ex. VAT	Dinner (optional)	£30.00 Ex. VAT	
	Professionals	Students												
Both days	£80.00 Ex. VAT	£55.00 Ex. VAT												
Single day	£55.00 Ex. VAT	£40.00 Ex. VAT												
Dinner (optional)	£30.00 Ex. VAT													
Details:	www.stata.com/meeting/uk11/													
Submission deadline:	May 31, 2011													

This year, the UK Users Group meeting will be held at Cass Business School, London, on September 15–16. The London meeting is the longest-running series of Stata Users Group meetings. The meeting is open to everyone who is interested; in past years, participants were from Britain, Ireland, other European countries, the United States, and Australia. StataCorp will be represented.

The meeting will include the usual “Wishes and grumbles” session, during which you may air your thoughts to Stata developers. You are invited to attend an optional informal meal (for an additional cost) at a London restaurant on Thursday evening, September 15.

Submission guidelines

Presentations are sought on topics that include the following:

- user-written Stata programs
- case studies of research or teaching using Stata
- discussions of data-management problems
- reviews of analytical issues
- surveys or critiques of Stata facilities in specific fields

Please email the scientific organizers if you are interested in presenting, indicating whether you wish to give

- a 20-minute talk (followed by a 10-minute discussion),
- a 10-minute talk (followed by a 5-minute discussion), or
- a longer review or tutorial (about an hour).

Abstracts should be no more than 200 words. Please send submissions to the scientific organizers before May 31, 2011. Early submissions are recommended.

The scientific organizers look forward to hearing from you with presentation offers or to discuss the suitability of a potential contribution.

Registration

Timberlake Consultants generously sponsors registration fee waivers for presenters (only one fee waiver per presentation, regardless of the number of authors involved). They will also pay a small fee to a presenter of a longer review or tutorial paper. Visit www.stata.com/meeting/uk11/ for registration information.

Timberlake can also assist delegates with sourcing accommodations and other general inquiries regarding traveling or staying in London.

The conference fee covers costs for coffee, tea, and luncheons. By British standards, London is usually relatively dry and warm in September.

Organizers

Scientific organizers

Stephen Jenkins
London School of Economics
Email: s.jenkins@lse.ac.uk

Roger Newson
National Heart and Lung Institute
Imperial College London
Email: r.newson@imperial.ac.uk

Logistics organizer

Timberlake Consultants, distributors of Stata for the United Kingdom, Brazil, Ireland, Poland, Portugal, and Spain

Visit the Timberlake website at www.timberlake.co.uk/stata/.



Public training

Course	Dates	Location	Cost
Using Stata Effectively: Data Management, Analysis, and Graphics Fundamentals	July 12–13, 2011	Chicago, IL	\$950
	August 4–5, 2011	Miami, FL	\$950
Multilevel/Mixed Models Using Stata	October 5–6, 2011	Washington, DC	\$1295

Using Stata Effectively: Data Management, Analysis, and Graphics Fundamentals

Instructor: Bill Rising, StataCorp's Director of Educational Services

Become intimately familiar with all three components of Stata: data management, analysis, and graphics. This two-day course is aimed at new Stata users and at those who want to optimize their workflow and learn tips for efficient day-to-day usage of Stata. Upon completion of the course, you will be able to use Stata efficiently for basic analyses and graphics. You will be able to do this in a reproducible manner, making collaborative changes and follow-up analyses much simpler. You also will be able to make your datasets self-explanatory to your co-workers and to your future self.

Whether you currently own Stata or you are considering an upgrade or a new purchase, this course will unquestionably make you more proficient with Stata's wide-ranging capabilities.

Course topics

- Stata basics
 - › Keeping organized
 - › Knowing how Stata treats data
 - › Using dialog boxes efficiently
 - › Using the Command window
 - › Saving time and effort while working
- Data management
 - › Reading in datasets of various standard formats, such as those from spreadsheets or databases
 - › Labeling variables and setting up encoded variables
 - › Generating new variables in an efficient fashion, including leading, lagging, generating statistics within groups, and working across variables
 - › Combining datasets by adding observations and by adding variables
 - › Reshaping datasets for repeated measurements
- Workflow
 - › Using menus and the Command window to work quickly
 - › Setting up Stata to one's liking

- › Keeping complete records of what is done inside Stata
- › Creating reproducible analyses, which are completely documented
- › Finding, installing, and removing user-written extensions to Stata
- › Customizing how Stata starts up and where it looks for files

- Analysis
 - › Using basic statistical commands
 - › Reusing results of Stata commands
 - › Using common postestimation commands, such as those that test hypotheses about linear or nonlinear combinations of coefficients, generate fitted values, or look at marginal effects
 - › Working with interactions and factor variables
- Graphics
 - › Making common, simple graphs
 - › Building up complex graphs
 - › Using the Graph Editor

For more information or to enroll, visit

www.stata.com/training/use_stata.html.

Multilevel/Mixed Models Using Stata

Instructor: Roberto G. Gutierrez, StataCorp's Director of Statistics

This two-day course is an introduction to using Stata to fit multilevel/mixed models. Mixed models contain both fixed effects analogous to the coefficients in standard regression models and random effects not directly estimated but instead summarized through the unique elements of their variance–covariance matrix. Mixed models may contain more than one level of nested random effects, and hence these models are also referred to as multilevel or hierarchical models, particularly in the social sciences. Stata's approach to linear mixed models is to assign random effects to independent panels where a hierarchy of nested panels can be defined for handling nested random effects.

The course will be interactive, use real data, and offer ample opportunity for specific research questions and for working exercises to reinforce what is learned.

The course will be taught in five parts. During the first four parts, the discussion will be confined to linear mixed models for continuous responses. The fifth part will focus on binary and count responses.

Course topics

- Part I — This part looks at the classic random-intercept linear model. We will discuss several approaches for fitting this model, along with the associated benefits and assumptions of each approach.
 - › What constitutes a linear mixed model?
 - › The random-intercept model
 - › The within estimator versus the generalized least squares (GLS) estimator; the Hausman test
 - › Maximum likelihood and restricted maximum likelihood
 - › Using the `xtmixed` and `xtreg` commands for the random-intercept model
- Part II — This part will focus on random coefficients and the various covariance structures that can be imposed with multiple random-effects terms.
 - › Adding random coefficients
 - › Specifying models hierarchically
 - › Covariance structures for random effects
 - › Growth curves
 - › Linear transformations of covariates in a random-effects setting
 - › Likelihood-ratio (LR) tests
- Part III — This part's theme can best be described as tricks of the trade, covering various methods for fitting more complex models, including crossed-effects models, growth curve models, and models with complex and grouped constraints on covariance structures.
 - › Multiple-level models
 - › Crossed-effects models
 - › Using Stata's "R." factor notation for mixed models
 - › Complex and grouped constraints on variance components
 - › Heteroskedastic residual errors
 - › Alternate residual-error structures
- Part IV — This part will consist of predictions, model diagnostics, and other postestimation tasks.
 - › Best linear unbiased predictions (BLUPs)
 - › Residuals
 - › Fit diagnostics
 - › Diagnostic plots
 - › Cataloging and comparing mixed-model results in Stata
- Part V — This part will focus on models for binary and count responses. During this part of the course, you will learn that most of what is discussed for linear mixed models can be applied equally to mixed models with noncontinuous responses.
 - › Binary and count responses
 - › Estimation via adaptive Gaussian quadrature
 - › Model building using the Laplacian approximation
 - › Predictions and other postestimation tasks

Prerequisite

Basic knowledge of standard linear regression and a working knowledge of Stata and the Do-file Editor

For more information or to enroll, visit

www.stata.com/training/mixed.html.

Enrollment is limited. Computers with Stata installed are provided at all public training sessions. A continental breakfast, lunch, and an afternoon snack will also be provided. All training courses run from 8:30 AM to 4:30 PM each day. Participants are encouraged to bring a USB flash drive to all public training sessions; this is the safest and simplest way to save your work from the session.

Sign up to receive notifications about future public trainings at

www.stata.com/alerts/.

New from the Stata Bookstore

Econometric Analysis of Cross Section and Panel Data, Second Edition



Author: Jeffrey M. Wooldridge
 Publisher: MIT Press
 Copyright: 2010
 Pages: 1,096; hardback
 ISBN-10: 0-262-23258-8
 ISBN-13: 978-0-262-23258-6
 Price: \$84.00

The second edition of *Econometric Analysis of Cross Section and Panel Data*, by Jeffrey Wooldridge, provides many essential insights into modern microeconometrics, making it invaluable to students and practitioners alike. Anyone interested in microeconometrics should have this book on his or her shelf.

This book is more focused than some other books on microeconometrics. It delves more deeply into the intuition and the theory underlying the covered techniques. The theoretical discussions can be understood by students, practitioners, and theoreticians. The author's focused approach leads to outstanding treatments of the covered topics.

Wooldridge's book provides an impressive introduction to state-of-the-art methods for solving real-world problems in econometrics, including instructive examples and applied problems. In particular, the author approaches problems by applying the analogy principle and a general estimation method, by relying on the assumption that right-hand side variables are always random covariates, by paying close attention to the

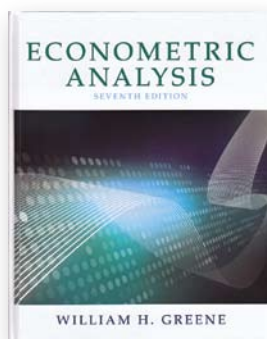
sampling design, and by treating interpretation as vital to the process.

This textbook provides superb coverage of sampling design, the use of survey weights for estimation and inference, the generalized method of moments (GMM) approach to panel data, and the related issues of sample selection, stratified sampling, and attrition in panel data.

The author's list of additions to the second edition is four pages long. Among the important additions are a more complete discussion of the Mundlak–Chamberlain approach to linear and nonlinear panel-data estimators, more thorough discussions of the control-function approach to models with endogenous variables, estimators for many more nonlinear models, and a thorough rewrite of the chapter on estimating average treatment effects to reflect the latest research.

You can find the table of contents and online ordering information at www.stata.com/bookstore/cspd.html.

Econometric Analysis, Seventh Edition



Author: William H. Greene
 Publisher: Prentice Hall
 Copyright: 2012
 Pages: 1,188; hardback
 ISBN-10: 0-13-139538-6
 ISBN-13: 978-0-13-139538-1
 Price: \$159.00

William Greene's *Econometric Analysis* has served as the standard reference for econometrics among economists, political scientists, and other social scientists for two decades. The newly released seventh edition is certain to carry on that tradition. The book's abundance of examples and Greene's emphasis on how to put econometric theory to practical use make the book valuable not only to graduate students taking their first course in econometrics but also to students and professionals who engage in empirical research.

As with most econometrics texts, the book begins by introducing the linear regression model. Part I of the book, consisting of eight chapters, begins with properties of the least-squares estimator; inference and prediction; and tests for functional form and specification. Chapter 7 covers nonlinear models, including a new discussion of interaction effects. Part I ends with a revised Chapter 8 that covers instrumental variables and endogeneity.

Part II of the book generalizes the linear regression model to allow for heteroskedasticity. Then, with the generalized least-squares (GLS) estimator already discussed in the context of nonspherical disturbances, Greene presents fixed- and random-effects panel-data models as straightforward extensions of least squares. Another chapter applies GLS to systems of

regression equations.

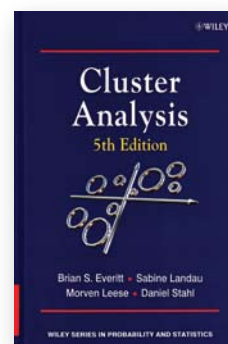
Part III devotes one chapter to each of four popular estimation methods: the generalized method of moments, maximum likelihood, simulation, and Bayesian inference. Each chapter strikes a good balance between theoretical rigor and applications. Many newer discrete-choice models require evaluation of multivariate normal probabilities; thus Chapter 15 includes a detailed discussion of the GHK simulator. New in Chapter 15 is an expanded treatment of the bootstrap.

Part IV covers advanced techniques for microeconometrics. Chapter 17 details binary choice models for both cross-sectional and panel data; a new subsection shows how to account for attrition by using inverse probability weighting. Also included in Part IV are bivariate and multivariate probit models; models for count, multinomial, and ordered outcomes; and models for truncated data, duration data, and sample selection. Part IV ends with a section on treatment effects, propensity-score matching, and regression discontinuity.

Part V covers advanced techniques for macroeconometrics. Chapter 20 on stationary time series describes estimation in the presence of serial correlation, tests for autocorrelation, lagged dependent variables, and ARCH models. Chapter 21 on nonstationary series covers unit roots and cointegration. The chapters in Part V frequently use the results obtained in Part III on estimation. The book concludes with appendices on matrix algebra, probability, distribution theory, and optimization.

You can find the table of contents and online ordering information at www.stata.com/bookstore/ea.html.

Cluster Analysis, Fifth Edition



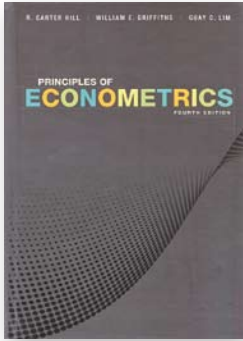
Authors: Brian S. Everitt, Sabine Landau, Morven Leese, and Daniel Stahl
 Publisher: Wiley
 Copyright: 2011
 Pages: 330; hardback
 ISBN-10: 0-470-74991-1
 ISBN-13: 978-0-470-74991-3
 Price: \$74.50

Cluster Analysis, Fifth Edition, by Brian S. Everitt, Sabine Landau, Morven Leese, and Daniel Stahl, is a popular, well-written introduction and reference for cluster analysis. The book introduces the topic and discusses a variety of cluster-analysis methods. The authors include a wealth of practical information—for example, how to best visualize clusters, how (and whether) to select and transform variables, how to choose among the clustering methods, and how to compare the results of different cluster analyses. Several examples illustrate the discussion.

Among the many updates in the fifth edition is the complete rewrite of the chapter on cluster analysis using mixture models. An additional chapter has been added for analyzing structured data using mixture models.

You can find the table of contents and online ordering information at www.stata.com/bookstore/cia.html.

Principles of Econometrics, Fourth Edition



Authors: R. Carter Hill, William E. Griffiths, and Guay C. Lim
 Publisher: Wiley
 Copyright: 2011
 Pages: 758; hardback
 ISBN-10: 0-470-62673-9
 ISBN-13: 978-0-470-62673-3
 Price: \$134.00

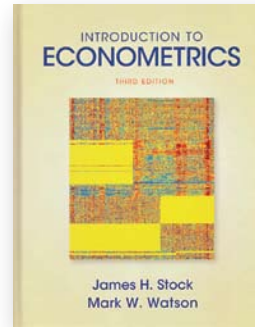
Principles of Econometrics, Fourth Edition by R. Carter Hill, William E. Griffiths, and Guay C. Lim, is an introductory book for undergraduate econometrics. This book exemplifies learning by doing and gets the reader working through examples as fast as possible with a minimum of theory. Although *Principles of Econometrics* is designed to be the textbook in a principles of econometrics course, the style and coverage make it useful background reading for higher level courses.

The authors cover a broad area of econometrics. Appendices quickly review the required mathematical, probability, and elementary-statistics tools, and a new Probability Primer provides extra exercises. The first seven chapters cover estimation and inference in linear models without using matrix algebra. The next two chapters cover heteroskedasticity and stationary time series. Chapters 10 and 11 cover the method of moments approach to least squares and instrumental-variables estimators and their application in simultaneous-equation models. New in the fourth edition is a discussion of instrument strength. Chapters 12, 13, and 14 provide nice introductions to the advanced time-series topics of nonstationarity, multiple time series, and time-varying volatility. Chapters 15 and 16 introduce two advanced topics in microeconomics: panel-data models and models for qualitative and limited dependent variables.

The numerous, nicely discussed examples in this book make the hands-on approach work well. The level of abstraction is held to a minimum, and instruction proceeds by interpreting examples. The many excellent exercises will help interested readers gain experience in and understanding about the methods discussed in the text.

You can find the table of contents and online ordering information at www.stata.com/bookstore/poe.html.

Introduction to Econometrics, Third Edition



Authors: James H. Stock and Mark W. Watson
 Publisher: Pearson Education
 Copyright: 2011
 Pages: 785; hardback
 ISBN-10: 0-13-800900-7
 ISBN-13: 978-0-13-800900-7
 Price: \$159.00

Introduction to Econometrics, Third Edition, by James H. Stock and Mark W. Watson, is a real page-turner. By ingeniously introducing statistical methods as a means of answering four interesting empirical questions, the authors have written a rigorous text that makes you want to keep reading to find out how the story ends. The authors use the excitement generated by the questions as a springboard for an excellent introduction to estimation, inference, and interpretation in econometrics.

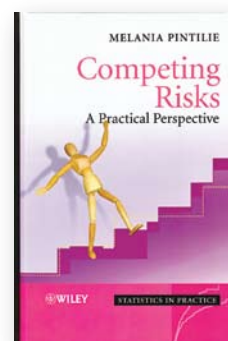
The authors make advanced statistical concepts easily understandable. For instance, the current econometric approach to analyzing linear models combines assumptions on the conditional moments of random variables and large-sample theory to derive estimators and their properties. This textbook provides an accessible introduction to this technique and its application to cross-sectional data, panel data, and time-series regression.

The coverage and level of this text make it an excellent choice for undergraduate study or as a supplement to advanced courses.

The third edition includes new material on the potential-outcomes framework, regression discontinuity design methods, and missing-data problems. These new sections provide a stepping-stone into modern econometrics because they use the same first-principles logic applied in much of modern econometrics.

You can find the table of contents and online ordering information at www.stata.com/bookstore/ite.html.

Competing Risks: A Practical Perspective



Author: Melania Pintilie
 Publisher: Wiley
 Copyright: 2006
 Pages: 224; hardback
 ISBN-10: 0-470-87068-0
 ISBN-13: 978-0-470-87068-6
 Price: \$74.00

In survival analysis, competing risks refers to events that impede the failure event of interest—death from unrelated causes during a study involving

the recurrence of breast cancer, for example. Competing-risks analysis is becoming an increasingly popular topic in medical research because practitioners have discovered that the standard assumptions made when treating competing events as censored are often violated in practice. Further confusing the issue is the fact that competing events sometimes can be treated as censored, which is more a computational device than an acceptance of the assumptions.

Competing Risks, by Melania Pintilie, introduces competing risks from first principles and definitions, and it covers the two primary methods for dealing with competing-risks analysis: cause-specific analysis and the calculation and modeling of cumulative incidence functions. For the latter, the concepts of subdistribution functions and subhazard functions are introduced. Both nonparametric analysis and semiparametric regression models are considered. The text uses a series of real datasets from the medical literature throughout, and most of the analyses can be reproduced in Stata 11.

You can find the table of contents and online ordering information at www.stata.com/bookstore/crpp.html.

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