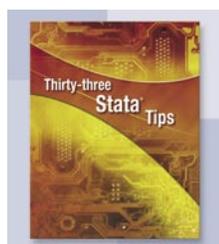


THE STATA NEWS

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Title: *Thirty-three Stata Tips*
Editors: H. Joseph Newton and N. J. Cox
Publisher: Stata Press
Copyright: 2006
Pages: 59; paperback
ISBN-10: 1-59718-018-1
ISBN-13: 978-1-59718-018-4
Price: \$10.00

Since 2003, the *Stata Journal* has published Stata Tips to draw users' attention to useful features of Stata. Tips are brief articles that concern statistics, data management, graphics, or anything else related to Stata. In keeping with the Stata spirit, Tips are from Stata users and StataCorp employees alike and will serve as guideposts for both new and experienced users. *Thirty-three Stata Tips* compiles all previously published tips into a compact tome for easy reference.

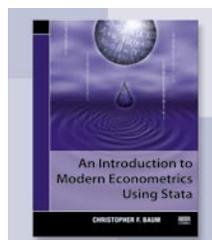
Stata is now so big and powerful that missing simple features that can increase your productivity is inevitable. Stata Tips are written to highlight both new and previously underused features that enhance the Stata experience. *Thirty-three Stata Tips* collects many of those features in one volume.



Subscribe to the *Stata Journal* to stay abreast of new tips as they are published. In addition to the Tips, each issue of the *Stata Journal* carries refereed articles on statistics, data management, graphics, and Stata programming. Regular features include Nick Cox's "Speaking Stata" column, which focuses on increasing your fluency in Stata's language, and William Gould's "Mata matters", which illustrates the

features of Stata's matrix language, Mata. Occasional special issues have focused on measurement error models and simulated maximum-likelihood estimation. Authors from a variety of backgrounds, such as biostatistics, economics, and psychology, foster the *Journal's* unique, cross-disciplinary style.

To order *Thirty-three Stata Tips* or to subscribe to the *Stata Journal*, visit <http://www.stata-press.com/catalog.html>. You can also order using the enclosed bookstore order form.



Title: *An Introduction to Modern Econometrics Using Stata*
Author: Christopher F. Baum
Publisher: Stata Press
Copyright: 2006
Pages: 341; paperback
ISBN-10: 1-59718-013-0
ISBN-13: 978-1-59718-013-9
Price: \$54.00

An Introduction to Modern Econometrics Using Stata, by Christopher F. Baum, successfully bridges the gap between learning econometrics and learning how to use Stata. The book presents a contemporary approach to econometrics, emphasizing the role of method-of-moments estimators, hypothesis testing, and specification analysis while providing practical examples showing how the theory is applied to real datasets using Stata.

The first three chapters are dedicated to the basic skills one needs to effectively use Stata: loading data into Stata; using commands like `generate` and `replace`, `egen`, and `sort` to manipulate variables; taking advantage of loops to automate tasks; and creating new datasets by using `merge` and `append`. Baum succinctly yet thoroughly covers the elements of Stata that a user must learn to become proficient, providing many examples along the way.

"This book provides an excellent resource for both teaching and learning modern microeconomic practice, using the most popular software package in this area."

Professor Steve Bond
Nuffield College, Oxford,
and Institute for Fiscal Studies (IFS), London

Chapter 4 begins the core econometric material of the book and covers the multiple linear regression model, including efficiency of the ordinary least-squares estimator, interpreting the output from `regress`, and point and interval prediction. The chapter covers both linear and nonlinear Wald tests, as well as constrained least-squares estimation, Lagrange multiplier tests, and hypothesis testing of nonnested models.

Chapters 5 and 6 focus on consequences of failures of the linear regression model's assumptions. Chapter 5 addresses topics like

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

omitted-variable bias, misspecification of functional form, and outlier detection. Chapter 6 is dedicated to analysis in cases where the errors are not independently and identically distributed and introduces the Newey–West and Huber/White covariance matrices, as well as feasible generalized least-squares estimation in the presence of heteroskedasticity or serial correlation. Chapter 7 is dedicated to using indicator variables and interaction effects.

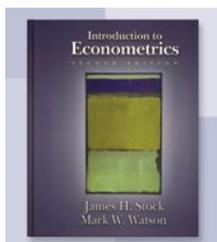
Instrumental-variables estimation has been an active area of research in econometrics, and chapter 8 commendably addresses issues like weak instruments, underidentification, and generalized method-of-moments estimation. Baum uses his wildly popular `ivreg2` command extensively in this chapter.

The last two chapters briefly introduce panel-data analysis and discrete and limited-dependent variables. Two appendices cover importing data into Stata and Stata programming in more detail. As in all chapters, Baum presents many Stata examples.

An Introduction to Modern Econometrics Using Stata can serve as a supplementary text in both undergraduate and graduate-level econometrics courses and will help students quickly become proficient in Stata. The book is also useful to economists and businesspeople wanting to learn Stata by using examples that are relevant to them.

The table of contents and online ordering information can be found at <http://www.stata.com/bookstore/ite.html>. You can also order using the enclosed bookstore order form.

From the Stata Bookstore



Title: *Introduction to Econometrics, 2nd Edition*
 Authors: James H. Stock and Mark W. Watson
 Publisher: Pearson Education
 Copyright: 2007
 Pages: 796; hardcover
 ISBN-10: 0-321-27887-9
 ISBN-13: 978-0-321-27887-6
 Price: \$129.00

Introduction to Econometrics, 2nd 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 text makes 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, 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 second edition includes many improvements that make the book more accessible to students, as well as some additional topics to excite those who use the text as a supplement. The expansion of the ordinary least-squares introduction from two to four chapters is the most notable increase in accessibility. The brief introduction to the current best practices for dealing with weak instruments is the most exciting new topic.

The table of contents and online ordering information can be found at <http://www.stata.com/bookstore/ite.html>. You can also order using the enclosed bookstore order form.



Title: *Regression Analysis by Example, 4th Edition*
 Authors: Samprit Chatterjee and Ali S. Hadi
 Publisher: Wiley
 Copyright: 2006
 Pages: 375; hardcover
 ISBN-10: 0-471-74696-7
 ISBN-13: 978-0-471-74696-6
 Price: \$98.75

This book focuses on data analysis rather than a formal development of statistical theory. Graphical methods for detecting violations of model assumptions are emphasized over formal test statistics, though the latter are included. The treatment of problems due to collinear data is particularly useful and more thorough than what is typically found in a book written for undergraduates.

The table of contents and online ordering information can be found at <http://www.stata.com/bookstore/rabe.html>. You can also order using the enclosed bookstore order form.

3rd Italian Stata Users Group meeting

Date: October 9–10, 2006
Venue: Rome, Italy
 Hotel Artemide, via Nazionale, 22
Cost: Day 1 only €80
 Day 1 + course “Survey data analysis in Stata” €150
 Day 1 + course “Analisi dei dati panel in Stata” €245

The third Italian Stata Users Group meeting will give Stata users working in different research areas the opportunity to exchange ideas, experiences, and information on new applications of the software.

The meeting is being organized by TStat S.r.l. (<http://www.tstat.it>), the certified distributor of Stata in Italy. For registration details, please call Paolo di Rienzo at +39 0864 210101 or email paola@tstat.it.

Preliminary program

Monday, October 9: Users Group meeting

Session I: Invited speaker (Chair: Marcello Pagano)

Session II: User-written commands and routines I (Chair: Una-Louise Bell)

Session III: User-written commands and routines II (Chair: Giovanni Capelli)

Session IV: Exploiting the potential of Stata 9 I (Chair: Rino Bellocco)

Session V: Exploiting the potential of Stata 9 II (Chair: Rino Bellocco)

Session VI: Applied research using Stata (Chair: Giovanni Capelli)

Closing remarks

*For a detailed schedule of speakers, visit
<http://www.stata.com/meeting/3italian/>.*

Tuesday, October 10: Training courses

Survey data analysis in Stata (in English)

The survey data analysis training will be given by Jeff Pitblado of StataCorp. During the training seminar, Dr. Pitblado will discuss Stata's features for analyzing survey and correlated data and will explain how and when to use the three major variance estimators for survey and correlated data: the linearization estimator, balanced repeated replications, and the clustered jackknife (the last two added in Stata 9).

Dr. Pitblado will also discuss sampling designs and stratification, including Stata's new features for estimation with data from multistage designs and for applying poststratification. A theme of the seminar will be how you can make inferences with correct coverage from data collected by single-stage or multistage surveys or from data with inherent correlation, such as data from longitudinal studies.

Analisi dei dati panel in Stata (in Italiano)

L'obiettivo di questo corso è di fornire ai partecipanti un'introduzione alla strumentazione teorica e applicata necessarie per poter svolgere autonomamente analisi empiriche con dati panel. Durante il corso verranno trattati i seguenti argomenti:

- Gestione de dati panel in Stata
- Il modello di regressione ad effetti "fissi"
- Il modello di regressione ad effetti "random"
- Test di correlazione dell'errore, nel tempo e tra individui, nei modelli panel
- Test di eteroschedasticità
- Correzione degli standard errors per la correlazione e l'eteroschedasticità negli errori
- Modelli panel con effetti temporali
- Sbilanciamento nei dati
- Modelli con variabili esplicative endogene: stimatori panel a variabili strumentali

Registration and information

Web: <http://www.stata.com/meeting/3italian/>

Email: paola@tstat.it

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Program committee

Una-Louise Bell, *TStat S.r.l.*

Rino Bellocco, *Karolinska Institutet*

Giovanni Capelli, *Università degli Studi di Cassino*

Marcello Pagano, *Harvard School of Public Health*

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Italy

Join the Stata development team: Positions at StataCorp



We are seeking motivated people to join us at StataCorp in producing high-quality statistical software. We are seeking applications particularly for senior statistician and senior biostatistician positions, although we are always willing to consider applications in other areas.

StataCorp's statisticians identify features to add to Stata; research, validate, and implement statistical methods; write technical documentation; and interact with users. Ideal candidates will have a broad knowledge of statistics/biostatistics (Ph.D. or equivalent); excellent writing and communication skills; experience programming in C, Fortran, or statistical scripting languages; and a real desire to expand upon this experience by writing professional-grade software. Developers must keep current with statistical literature, and therefore an academic background is highly valued, as is excellence in teaching and collaborative research.



The ideal candidate will have spent some time at an academic institution, has a firm knowledge of statistical theory, has excelled in collaborative research, and has written computer code related to such research.

StataCorp offers exciting opportunities to build a career in statistical software. It's a great place to work, with friendly people, a relaxed workplace, exceptional pay, and generous benefits. Stata employees enjoy life in the Bryan/College Station area of central Texas, also home to Texas A&M University, the fourth-largest university in the United States. Central to Austin, Houston, Dallas, and San Antonio, Bryan/College Station has something to offer for every lifestyle: a low cost of living, nationally recognized schools, fine dining and wineries, Big XII sports, and much more.

For more information on these and other open positions, see <http://www.stata.com/employment/>.

Please send further inquiries, as well as cover letters and résumés (email preferred) to:

Roberto G. Gutierrez
Director of Statistics
StataCorp LP
4905 Lakeway Drive
College Station, TX 77845
Email: hrd@stata.com
Fax: 979-696-4601



StataCorp is an equal-opportunity employer.

Upcoming NetCourse™ schedule

Enroll by visiting <http://www.stata.com/netcourse/> or use the enclosed order form.

NC101. Introduction to Stata

Content: An introduction to using Stata interactively

Prerequisites: Stata 9

Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner

Course length: 6 weeks (4 lectures)

Dates: October 13–November 24, 2006

Enrollment deadline: October 12, 2006

Cost: \$95

Course syllabus: <http://www.stata.com/netcourse/nc101.html>

NC151. Introduction to Stata Programming

Content: An introduction to using Stata programming dealing with what most statistical software users mean by programming, namely, the careful performance of reproducible analyses

Prerequisites: Stata 9; basic knowledge of using Stata interactively

Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner

Course length: 6 weeks (4 lectures)

Dates: October 13–November 24, 2006

Enrollment deadline: October 12, 2006

Cost: \$125

Course syllabus: <http://www.stata.com/netcourse/nc151.html>

NC152. Advanced Stata Programming

Content: Advanced issues of programming in the Stata language, focusing on writing commands for general use

Prerequisites: Stata 9; NC151 or equivalent knowledge

Course leaders: Kevin Crow, Kerry Kammire, and Derek Wagner

Course length: 7 weeks (5 lectures)

Dates: October 6–November 24, 2006

Enrollment deadline: October 5, 2006

Cost: \$150

Course syllabus: <http://www.stata.com/netcourse/nc152.html>

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