

Contents

intro	Introduction
intro 1	An introduction to the ERM commands
intro 2	The models that ERMs fit
intro 3	Endogenous covariates features
intro 4	Endogenous sample-selection features
intro 5	Treatment assignment features
intro 6	Model interpretation
intro 7	A Rosetta stone for extended regression commands
intro 8	Conceptual introduction via worked example
eintreg	Extended interval regression
eintreg postestimation	Postestimation tools for eintreg
eintreg predict	predict after eintreg
eoprobit	Extended ordered probit regression
eoprobit postestimation	Postestimation tools for eoprobit
eoprobit predict	predict after eoprobit
eprobit	Extended probit regression
eprobit postestimation	Postestimation tools for eprobit
eprobit predict	predict after eprobit
eregress	Extended linear regression
eregress postestimation	Postestimation tools for eregress
eregress predict	predict after eregress
erm options	Extended regression model options
estat teffects	Average treatment effects for extended regression models
example 1a	Linear regression with continuous endogenous covariate
example 1b	Interval regression with continuous endogenous covariate
example 1c	Interval regression with endogenous covariate and sample selection
example 2a	Linear regression with binary endogenous covariate
example 2b	Linear regression with exogenous treatment
example 2c	Linear regression with endogenous treatment
example 3a	Probit regression with continuous endogenous covariate
example 3b	Probit regression with endogenous covariate and treatment
example 4a	Probit regression with endogenous sample selection
example 4b	Probit regression with endogenous treatment and sample selection
example 5	Probit regression with endogenous ordinal treatment
example 6a	Ordered probit regression with endogenous treatment
example 6b	Ordered probit regression with endogenous treatment and sample selection
predict advanced	predict's advanced features
predict treatment	predict for treatment statistics
triangularize	How to triangularize a system of equations

Glossary
Subject and author index