

Life on the inside: Experiences as a StataCorp intern

Stata UK User Group Meeting

Michael J. Crowther



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- I'm a PhD student on a training fellowship
- Invited to undertake an internship at Stata in November 2011 by Yulia Marchenko
- This came about through my presenting at last years UK meeting and the Nordic and Baltic meeting in November

Introduction StataCorp StataCorp StataCorp What I worked on Acknowledgments

Made it to Houston...



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Stata UK User group meeting

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An Englishman out of his comfort zone...



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Hospitality



Great hotel

Chevy Cobalt



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- Signed at least 4 confidentiality agreements...



















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- This is centred around my stjm package
- Main component of this is a d0 ml evaluator utilising numerical quadrature



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- They asked questions and we discussed what aspects they could help me with
- I showed them my code...!!



Things I learnt

- Structure programming
- Mata evaluator programs
- . //Create temporary object to contain the struct
- . tempname stjm_struct
- . //Fill up the struct with everything I need
- . mata: stjm_setup("`stjm_struct´")
- . //Fit the model
- . ml model d0 stjm_d0() ///

(output omitted)

. //Tidy up

```
. mata: rmexternal("`stjm_struct'")
```



Closing remarks

- I would encourage anyone to visit if given the chance
- Tremendously rewarding experience, learning far more than from manuals etc.



Acknowledgments

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- Yulia Marchenko, Alan Riley, Jeff Pitblado, Vince Wiggins and Bill Gould
- Charles Lindsey and Rafal Raciborski
- Hatley Cripe and Katy Clayborn