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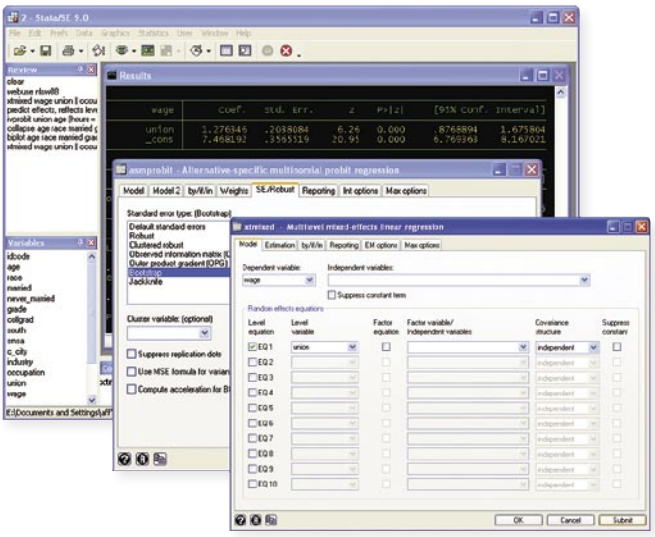
THE STATA NEWS

Volume 20 Number 2 **April/May/June 2005** www.stata.com

Stata 9 is shipping

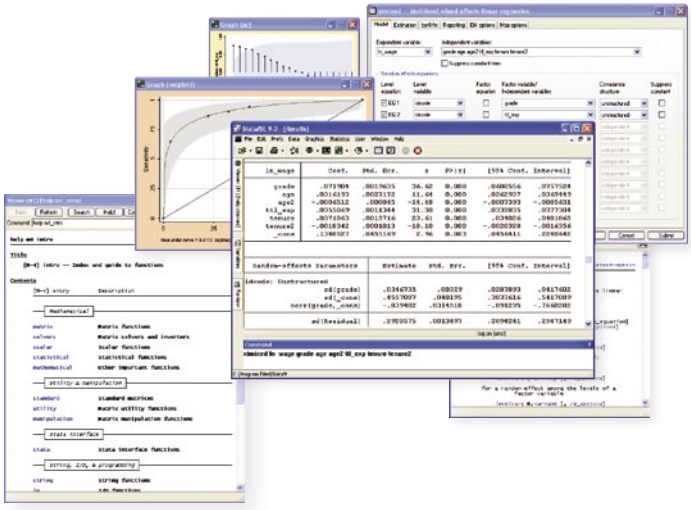
Have you upgraded to Stata 9 yet?

Stata 9 is packed with new features, including a fast, full-featured matrix programming language; linear mixed-model estimation; multinomial probit modeling; bootstrap and jackknife variance estimation and poststratification for survey data; seasonal ARIMA models; improved nonlinear least-squares estimation; probit and tobit estimation with endogenous regressors; and many new multivariate methods, including multidimensional scaling, correspondence analysis, biplots, tetrachoric correlations, and Procrustean analysis.



Stata 9's support for multiple Do-File Editors, Viewer and Graph windows, and customizable windowing preferences, make Stata 9 easy to use.

To order Stata 9, visit www.stata.com/stata9/.



4TH NORTH AMERICAN STATA USERS GROUP MEETING

Date: **July 11–12, 2005**

Venue: **Boston, Massachusetts**
Longwood Galleria Conference Center
342 Longwood Ave.

The first day of the meeting will showcase user presentations. The second day features training courses on Mata, Stata's new matrix programming language, and on analyzing survey data and correlated data.

Presentations (Day 1)

Session 1: 8:30–9:45 Statistical Models I

Analysis of multiple source/multiple informant data in Stata
Nicholas Horton, *Smith College*
Garrett Fitzmaurice, *Harvard University*

gologit2: Generalized logistic regression models for ordinal dependent variables
Richard A. Williams, *University of Notre Dame*

L-statistics, especially L-moments, for fun and profit
Nicholas J. Cox, *Durham University*

Break: 9:45–10:15

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

Integrating Stata with database management systems
Ed Bassin, *ProfSoft, Inc.*

Mass producing appendices using Stata and word processor mail merge
Michael Blasnik, *M. Blasnik and Associates*

Reproducible research using Stata
L. Philip Schumm and Ronald A. Thisted, *University of Chicago*

Collaborative data management for longitudinal studies
Stephen F. Brehm and L. Philip Schumm, *University of Chicago*

Lunch: 11:45–1:00

Session 3: 1:00–2:15 Statistical Models II

Creating valid and effective measures: Using optifact to create better summated rating scales
Paul Millar, *University of Calgary*

Using and teaching Stata in a semester-length introduction to biostatistics course
Clinton Thompson, Stephen C. Alder, Justin Brown, and Laurie Johnson, *University of Utah*

Inside this issue:

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

Presentations (Day 1 *continued*)

Using Stata graphics as a method of understanding and presenting interaction effects
Joanne Garrett, *UNC at Chapel Hill*

cron, perl, and Stata: automated production and presentation of a business-daily index
Kit Baum, *Boston College*
Atreya Chakraborty, *University of Massachusetts, Boston*

Break: 2:15–2:40

Session 4: 2:40–4:00 Biostatistics

Selecting the appropriate statistical distribution for the primary analysis: a case study
Peter A. Lachenbruch, *US FDA*

Using Stata 9 to model complex nonlinear relationships with restricted cubic splines
William D. Dupont and Dale Plummer, *Vanderbilt University School of Medicine*

Adjusting for unequal selection probability in multilevel models: A comparison of software packages
Kim Chantala, C. M. Suchindran, & Dan Blanchette, *Carolina Population Center, UNC at Chapel Hill*

Break: 4:00–4:15

Wishes and Grumbles: 4:15–5:30

Optional dinner: 7:00

Registration and information

Web:	www.stata.com/meeting/4nasug/register.html
Email:	stata@stata.com
Tel:	979-696-4600 or 800-782-8272
Fax:	979-696-4601
Cost:	See the enclosed registration form.

Featured training courses (Day 2)

Training course 1: 9:00–12:00 (includes 30-minute break)

Mata — matrix programming language
William Gould, President and Head of Development at StataCorp, will provide training in Mata—Stata's new matrix programming language. Mata is both an interactive environment for manipulating matrices and a full development environment that produces compiled and optimized code. Bill will cover both applications, with an emphasis on how you can use Mata to quickly program solutions and how you can easily create new Stata commands with Mata. (Mata is fully integrated with Stata.) As you learn how to use Mata, it will become clear why Stata developers chose to implement some of the major new features in Stata 9 using Mata, including linear mixed models and multinomial probit.

Lunch: 12:00–1:15

Training course 2: 1:15–5:00 (includes 30-minute break)

Analysis of survey data and correlated data
Jeff Pitblado, Senior Statistician at StataCorp and principal architect of the new survey-analysis features in Stata 9, will discuss and demonstrate Stata's features for analyzing survey data and correlated data. Jeff 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 latter two having been added in Stata 9). He 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.

Program Committee

Rich Goldstein, richgold@ix.netcom.com, *Consultant*

Elizabeth Allred, lizard@hsph.harvard.edu, *Harvard School of Public Health*

Kit Baum, baum@bc.edu, *Boston College*

2nd ITALIAN STATA USERS GROUP MEETING

Date: October 10–11, 2005

Venue: Milan, Italy
To be announced

Program information can be found at www.stata.com/meeting/2italian/.

Registration and submission information

Web:	www.stata.com/meeting/2italian/
Email:	statausers@tstat.it
Tel:	+39 0864 210101
Fax:	+39 0864 206014
Cost:	60 Euros; includes lunch and refreshments
Deadline:	July 30, 2005

The meeting will be organized into 4 sessions, each consisting of 3 presentations of about 20 minutes each, followed by 10 to 15 minutes of discussion. The first session will be reserved for an invited speaker.

The second day of the meeting will include a presentation by William Gould, President and Head of Development at StataCorp, on Mata, Stata's new matrix-based programming language. In the afternoon, a course on survival analysis will be given.

Authors interested in presenting their work are requested to submit an abstract in electronic format by July 30, 2005, to the scientific committee at the following address: **statausers@tstat.it**.

The organizing committee welcomes abstracts based on

- developing new commands or procedures currently unavailable in Stata 9;
- using Stata in previously unpublished empirical research; and
- using Stata to solve other problems (e.g., data management).

For more information, visit **www.stata.com/meeting/2italian/**.

1st BALTIC AND NORDIC STATA USERS GROUP MEETING

Date: September 26, 2005

Venue: Stockholm, Sweden
Karolinska Institutet
Atrium Lecture Hall
Nobels väg 12B

Program information can be found at www.stata.com/meeting/1sweden/.

Registration and submission information

Web:	www.stata.com/meeting/1sweden/
Email:	metrika@metrika.se
Tel:	46-8-7924747
Cost:	200 SEK, conference only 400 SEK conference and optional dinner
Deadline:	August 1, 2005

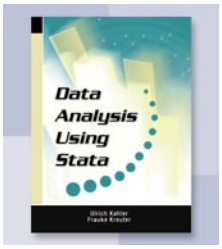
The first Stata Users Group meeting in the Nordic and Baltic countries will be held on September 26, 2005, in Stockholm, Sweden. The objective of the meeting is to provide Stata users working in different research areas with the opportunity to exchange ideas, experiences, and information on new ways to apply the software. In addition, William Gould, President and Head of Development at StataCorp, will participate in the meeting and give a presentation on Mata, Stata's new matrix-based programming language. Roberto Gutierrez, Director of Statistics at StataCorp, will talk about `xtmixed`, Stata's new procedure for multilevel and hierarchical models.

The meeting is organized by Peter Hedström and Yvonne Åberg (Metrika Consulting, Oxford University, and Stockholm University), with the support of Rino Bellocco (Karolinska Institutet). The organizing committee welcomes presentations on

- using Stata in empirical research;
- developing new Stata commands or procedures; and
- using Stata to solve other problems, such as data management or simulations of theoretical models.

To accomodate Stata News readers, the deadline for submitting abstracts has been extended to August 1, 2005. The organizing comittee will make a preliminary selection based on submitted abstracts by August 15, and accepted contributions must be submitted by September 1.

For more information, visit **www.stata.com/meeting/1sweden/**.



Title: *Data Analysis Using Stata*
Authors: U. Kohler and F. Kreuter
Publisher: Stata Press
Copyright: 2005
Pages: 395; paperback
ISBN: 1-59718-007-6
Price: $49.75

Data Analysis Using Stata

Kohler and Kreuter's *Data Analysis using Stata* provides a comprehensive introduction to Stata that will be useful to those who are just learning statistics and Stata, as well as users of other statistical packages making the switch to Stata. The book begins with a brief tour of Stata, explaining the Stata interface and how to load a dataset, obtain statistical results, and write simple do-files.

Throughout the book, the authors make extensive use of examples using data from the German Socioeconomic Panel, a large survey of households containing demographic, income, employment, and other key information. Each concept that the authors discuss is illustrated using examples. Moreover, unlike some books that provide artificial datasets and self-contained examples that consist of nothing more than a `use` statement followed by a statistical command, the examples in this book build upon each other. Early in a chapter the authors may show how to create certain categorical or other variables, and subsequent examples will then use those variables and results from previous examples. This approach helps to give the reader a taste for what real data analysis is like.

Chapter 2 provides a comprehensive discussion of do-files. Because any scientific research must be replicable, introducing do-files at the outset of the book is particularly refreshing. Chapter 3 introduces the reader to typical syntax grammar: how to interpret a syntax diagram, and the use of `if` and `in`, numlists, options, and weights. Also included are sections on the use of the `by` prefix and `foreach` and `forvalues` loops. Chapter 4 continues with a discussion of saved results, and chapter 5 describes how to create variables using `generate`, `replace`, `egen`, and related commands.

Chapters 6 through 9 form the core of the book. Chapter 6 provides an easy-to-follow description of Stata's powerful graphics engine and shows how to obtain good-looking graphs. In just 31 pages, the authors illustrate the key aspects of Stata's `graph` syntax so that readers can begin producing professional-quality output. Chapter 7 shows how to compare distributions using tables, graphs, and kernel densities. Linear regression is the subject of chapter 8, with a particular emphasis on checking the specification of the model. Categorical independent variables and dummy variables are also discussed, and the chapter ends with a brief introduction to panel data regression. Chapter 9 follows up with the logistic model, including a good discussion of odds, odds ratios, and the maximum-likelihood principle. The remainder of the book includes chapters on reading text files, writing programs and ado-files, and Internet resources, such as the `findit` command and the SSC archive. Overall, Kohler and Kreuter's book will serve as a valuable introduction to Stata, both for those who are new to statistics and statistical computing and for those new to Stata but familiar with other programs. The book also makes a handy reference guide for existing Stata users.

A complete table of contents and online ordering information can be found at **www.stata.com/bookstore/daus.html**. You can also order using the enclosed bookstore order form.

From the Stata Bookstore

Title: *Regression Methods in Biostatistics: Linear, Logistic, Survival, and Repeated Measures Models*
Authors: E. Vittinghoff, D. V. Glidden, S. C. Shiboski, C. E. McCulloch
Publisher: Springer
Copyright: 2005
Pages: 340; hardback
ISBN: 0-387-20275-7
Price: $79.75

Regression Methods in Biostatistics: Linear, Logistic, Survival, and Repeated Measures Models

This book is intended for use as a teaching text for a one-semester or two-quarter secondary statistics course in biostatistics and focuses on multipredictor regression models in modern medical research. It lists as a prerequisite an introductory course in statistics or biostatistics, but the first three chapters provide sufficient review material to make this requirement not very critical.

The authors take a unified approach to regression models. They begin with linear regression and then discuss issues such as model statement and assumptions, types of regressors (e.g., categorical vs. continuous), interactions, causation and confounding, inference and testing, diagnostics, and alternative models for when assumptions are violated. Then they discuss these same issues in the contexts of other multipredictor regression models, namely logistic regression, the

Cox model, and generalized linear models (GLMs). Chapters follow covering generalized estimating equations (GEE) and the analysis of survey data. Almost all analyses are performed using Stata.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/rmib.html. You can also order using the enclosed bookstore order form.

Latest NetCourse™ schedule

NC-101. Introduction to Stata

Syllabus: www.stata.com/netcourse/nc101.html

Prerequisites
Stata 9

Dates offered
September 9 – October 21, 2005

Course Leaders
Kevin Crow, Kerry Kammire, and Derek Wagner

Enrollment deadlines
September 8

Price
$95

NC-151. Introduction to Stata programming

Syllabus: www.stata.com/netcourse/nc151.html

Prerequisites
Stata 9; basic knowledge of using Stata interactively

Dates offered
September 9 – October 21, 2005

Course Leaders
Kevin Crow, Kerry Kammire, and Derek Wagner

Enrollment deadlines
September 8

Price
$125

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