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. Thirty-three Stata Tips is 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. 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.

**New books from Stata Press**

**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
**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 microeconometric 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
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-press.com/books/imous.html. You can also order using the enclosed bookstore order form.

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.

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 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.
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

**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

**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

**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](http://www.stata.com/netcourse/nc152.html)

**How to reach us**
- **StataCorp**
  - **PHONE:** 979-696-4600
  - **FAX:** 979-696-4601
  - **EMAIL:** stata@stata.com
  - **WEB:** www.stata.com

Please include your Stata serial number with all correspondence.

Copyright 2006 by StataCorp LP.