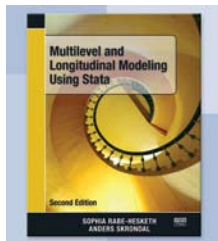# THE STATA NEWS

Stata Journal articles offered online

Nearly 300 articles from the *Stata Journal* are now online. Articles published at least three years ago, numbering over 130, are available for free from the *Stata Journal* web site. Articles published within the past three years are available for purchase. As soon as a new issue of the *Stata Journal* is published, the articles from the issue three years prior are made free.

Published since 2001, the *Stata Journal* contains the collected wisdom of countless Stata users, including peer-reviewed articles together with shorter notes and comments, Editor Nicholas Cox's "Speaking Stata" column, StataCorp President William Gould's "Mata Matters" column, book reviews, and the Stata Tips, a series of concise notes about useful Stata commands, features, and tricks.

In addition to the *Stata Journal*, issues of the *Stata Technical Bulletin*, the predecessor to the *Journal*, are available to view at no cost.

Visit **http://www.stata-journal.com/archives.html** for more information and to browse back issues.

NEW FROM STATA PRESS

Title: *Multilevel and Longitudinal Modeling Using Stata, 2nd Edition*
Authors: Sophia Rabe-Hesketh and Anders Skrondal
Publisher: Stata Press
Copyright: 2008
Pages: 562; paperback
ISBN-10: 1-59718-040-8
ISBN-13: 978-1-59718-040-5
Price: $59.00

Multilevel and Longitudinal Modeling Using Stata, Second Edition, by Sophia Rabe-Hesketh and Anders Skrondal, looks specifically at Stata's treatment of generalized linear mixed models, also known as multilevel or hierarchical models. These models are "mixed" because they allow fixed and random effects, and they are "generalized" because they are appropriate for continuous Gaussian responses as well as binary, count, and other types of limited dependent variables.

The second edition has much to offer for readers of the first edition, reading more like a sequel than an update. The text has almost doubled in length from the original, coming in at 562 pages. This second edition incorporates three new chapters: a chapter on standard linear regression, a chapter on discrete-time survival analysis, and a chapter on longitudinal and panel data containing an expanded discussion of random-coefficient and growth-curve models. The authors have updated this edition for Stata 10, expanding on discussions in the original edition and adding new in-text examples and end-of-chapter exercises. In particular, the authors have thoroughly covered the new Stata commands `xtmelogit` and `xtmepoisson`.

The first chapter provides a review of the methods of linear regression. Rabe-Hesketh and Skrondal then begin with the comparatively simple random-intercept linear model without covariates, developing the mixed model from principles and thereby familiarizing the reader with

Inside this issue:

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

terminology, summarizing and relating the widely used estimating strategies, and providing historical perspective.

Once the authors have established the mixed-model foundation, they smoothly generalize to random-intercept models with covariates and then to a discussion of the various estimators (between, within, and random effects). The authors then discuss models with random coefficients, followed by models for growth curves. The middle chapters of the book apply the concepts for Gaussian models to models for binary responses (e.g., logit and probit), ordinal responses (e.g., ordered logit and ordered probit), and count responses (e.g., Poisson).

The text continues with a discussion of how to use multilevel methods in discrete-time survival analysis, for example, using complimentary log-log regression to fit the proportional hazards model. The authors then consider models with multiple levels of random variation and models with crossed (nonnested) random effects. In its examples and end-of-chapter exercises, the book contains real datasets from the medical, social, and behavioral sciences literature.

The book has several applications of generalized mixed models performed in Stata. Rabe-Hesketh and Skrondal developed `gllamm`, a Stata program that can fit many latent-variable models, of which the generalized linear mixed model is a special case. As of version 10, Stata contains the `xtmixed`, `xtmelogit`, and `xtmepoisson` commands for fitting multilevel models, in addition to other `xt` commands for fitting standard random-intercept models. The type of models fit by these commands sometimes overlap; when this happens, the authors highlight the differences in syntax, data organization, and output for the two (or more) commands that can be used to fit the same model. The authors also point out the relative strengths and weaknesses of each command when used to fit the same model, based on considerations such as computational speed, accuracy, available predictions, and available postestimation statistics.

In reference to the first edition, a reviewer for *American Statistician* commends Rabe-Hesketh and Skrondal for promoting the appropriate use of multilevel and longitudinal modeling. The reviewer writes in the August 2006 issue, "All too often computer manuals leave off ... important aspects of an analysis, but the authors have been careful to provide a well-rounded and complete approach to model fitting and interpretation."

In summary, this book is the most complete, up-to-date depiction of Stata's capacity for fitting generalized linear mixed models. The authors provide an ideal introduction for Stata users wishing to learn about this powerful data-analysis tool.

You can find the table of contents and online ordering information at **http://www.stata-press.com/books/mlmus2.html**. You can also order using the enclosed bookstore order form.

Public training course Washington, DC

Using Stata Effectively: Data Management, Graphics, and Analysis Fundamentals

Become intimately familiar with all three components of Stata: data management, analysis, and graphics. This two-day course is taught by a senior member of the StataCorp staff and offers hands-on, individualized instruction, with each participant having access to a computer with Stata 10 installed. The course is aimed at both new Stata users and those who would like to optimize their work flow and to pick up tips for efficient day-to-day usage of Stata. Upon completion of the course, you will be able to use Stata efficiently for basic analyses and graphics. You will be able to do this in a reproducible manner, making collaborative changes and follow-up analyses much simpler. Finally, you will be able to make your datasets self-explanatory to your co-workers and your future self.

Date:	May 8–9, 2008
Location:	MicroTek
	1101 Vermont Avenue NW
	Suite 300
	Washington, DC 20005
Instructor:	William Rising, StataCorp
Cost:	$950
Enrollment deadline:	May 1, 2008*

Whether you currently own Stata 10 or you are considering an upgrade or new purchase, this course will unquestionably make you more aware of Stata's wide-ranging capabilities.

Course topics include

✦ Stata basics
- Keeping organized
- Knowing how Stata treats data
- Using dialog boxes efficiently
- Using the Command window
- Saving time and effort while working

✦ Data management
- Reading in datasets of various standard formats (such as those from spreadsheets or databases)
- Labeling variables and setting up encoded variables
- Generating new variables in an efficient fashion, including leading, lagging, generating statistics within groups, and working across variables
- Combining datasets, both by adding observations and by adding variables
- Reshaping datasets for repeated measurements

- ✦ Workflow
  - Using both menus and the Command window to work quickly
  - Setting up Stata to one's liking
  - Keeping complete records of what is done inside Stata
  - Creating a reproducible analysis, which is completely documented
  - Finding, installing, and removing user-written extensions to Stata
  - Customizing how Stata starts up and where it looks for files
- ✦ Analysis
  - Using basic statistical commands
  - Reusing results of Stata commands
  - Using common postestimation commands, such as testing hypotheses about linear or nonlinear combinations of coefficients, generating fitted values, or looking at marginal effects
- ✦ Graphics
  - Making common, simple graphs
  - Building up complex graphs
  - Using the Graph Editor

Registration and information

Web: http://www.stata.com/training/enroll.html

Email: training@stata.com

Tel: 979-696-4600 or 800-782-8272

Fax: 979-696-4601

*The enrollment deadline is May 1, 2008. Enrollment is limited to 24 participants. Computers with Stata 10 installed are provided at all public training sessions. A continental breakfast, lunch, and an afternoon snack will also be provided. All training courses run from 8:30 a.m. to 4:30 p.m. each day.

For a schedule of upcoming training courses, visit http://www.stata.com/training/public.html.

2008 German Stata Users Group meeting

Date: **June 27, 2008**
Venue: **WZB Berlin
(Wissenschaftszentrum Berlin für Sozialforschung)
http://www.wzb.eu
Reichpietschufer 50
D-10785 Berlin-Tiergarten
Germany**
Cost: **TBA**

Announcement and call for papers

The sixth German Stata Users Group meeting will be held at the WZB Berlin (Wissenschaftszentrum Berlin für Sozialforschung) on Friday, June 27, 2008. Anyone interested in Stata is invited to attend.

Presentations are sought on topics that include

- user-written Stata programs,
- case studies of research or teaching using Stata,
- discussions of data management problems,
- reviews of analytical issues, and
- surveys or critiques of Stata facilities in specific fields.

The conference language will be English because of the international nature of the meeting and the participation of non-German guest speakers.

If you are interested in presenting a paper, please submit an abstract (max 200 words) by email to one of the academic organizers. The deadline for submissions is April 30, 2008. Please keep your presentation to 20 minutes or shorter.

Registration and accommodations

A small conference fee will cover costs for coffee, teas, and luncheons. There will also be an optional informal meal at a restaurant in Berlin on Friday evening at additional cost.

You can enroll by contacting Anke Mrosek (anke.mrosek@dpc.de) by email or by writing, phoning, or faxing to

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Logistics organizer

Dittrich and Partner (http://www.dpc.de), distributor of Stata in several countries including Germany, The Netherlands, Austria, Czech Republic, and Hungary.

2008 Summer North American Stata Users Group meeting

Dates:	July 24–25, 2008
Venue:	Gleacher Center, University of Chicago
	450 North Cityfront Plaza Drive
	Chicago, IL 60611
	http://www.gleachercenter.com

Announcement and call for papers

The Summer North American Stata Users Group (SNASUG) meeting will be held July 24–25, 2008, at the University of Chicago Graduate School of Business Gleacher Center. This will be the first Stata users' meeting to be held in Chicago; previous North American meetings have been held in Boston and Los Angeles. The Gleacher Center is located downtown on the bank of the Chicago River, just steps from Michigan Avenue and within walking distance from most downtown attractions.

Stata Users Group meetings are enjoyable and rewarding for Stata users at all levels and from all disciplines. As always, this year's program will consist primarily of user presentations together with a couple of longer talks by invited presenters. In addition, the program will include the ever-popular "Wishes and Grumbles" session in which users have an opportunity to share their comments and suggestions directly with developers from StataCorp.

Confirmed speakers include Jeffrey Wooldridge of Michigan State University; Maarten Buis of Vrije Universiteit Amsterdam; and William Gould, David Drukker, and Roberto G. Gutierrez from StataCorp.

All users are encouraged to submit abstracts for possible presentations. Presentations on any Stata-related topic will be considered, including (but not limited to) the following topics:

- new user-written commands, including commands for modeling and estimation, graphical analysis, data management, or reporting,
- the use or evaluation of existing Stata commands,
- methods for using Stata or for teaching statistics with Stata,
- case studies of Stata use in novel areas or applications,
- surveys or critiques of Stata facilities in specific fields, and
- comparisons of Stata to other software or the use of Stata together with other software.

Presentations should be either 10 or 25 minutes long, followed by 5 minutes for questions. Conference fees are waived for presenters. For submission information, visit
http://www.stata.com/meeting/snasug08/.

	Price	Student price
Single day	$95	$40
Both days	$160	$65
Optional dinner (additional cost)	TBA	

Registration and information

Web:	http://www.stata.com/meeting/snasug08/
Email:	service@stata.com
Tel:	979-696-4600 or 800-782-8272
Fax:	979-696-4601

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2008 UK Stata Users Group meeting

Dates:	September 8–9, 2008
Venue:	Cass Business School
	106 Bunhill Row, London EC1Y 8TZ, UK
	(just off Finsbury Square in the City of London)
Cost:	£75 for both days;
	£50 for one day
	(Paper presenters get a reduced rate.)

Announcement and call for papers

The London meeting is the longest-running series of Stata user meetings. The meeting is open to all interested. In past years, participants were from Britain, Ireland, other European countries, the United States, and Australia. Representatives from StataCorp will also be there.

All users are encouraged to submit abstracts for possible presentations. Presentations on any Stata-related topic will be considered, including (but not limited to) the following topics:

- discussion of user-written Stata programs,
- case studies of research or teaching using Stata,

- discussions of data management problems,
- reviews of analytical issues, and
- surveys or critiques of Stata facilities in specific fields.

Presentations can be a 20-minute talk (followed by a 10-minute discussion), a 10-minute talk (followed by a 5-minute discussion), or a longer review or tutorial (about an hour). Timberlake Consultants generously sponsors registration fee waivers for presentations (one fee waiver per presentation, regardless of number of authors involved). For submission information, visit **http://www.stata.com/meeting/uk08/**.

The meeting will include the usual "Wishes and Grumbles" session, at which you may voice your thoughts to Stata developers, and (at additional cost) the option of an informal meal at a London restaurant on Monday evening.

Registration and information

Web: **http://www.stata.com/meeting/uk08/**

Email: **service@stata.com**

Tel: 979-696-4600 or 800-782-8272

Fax: 979-696-4601

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Logistics organizer

Timberlake Consultants, distributors of Stata in the United Kingdom, Brazil, Ireland, Poland, Portugal, and Spain.

Visit the Timberlake web site at
http://www.timberlake.co.uk/stata/.

2008 Italian Stata Users Group meeting

Dates: October 20–21, 2008
Venue: Jolly Hotel Machiavelli
Via Lazzaretto 5
Milan, Italy
Cost: €295 for both days;
€90 for one day

Announcement and call for papers

TStat S.r.l., the certified Stata distributor in Italy, announces the fourth Italian Stata Users Group meeting, to be held in Milan on October 20–21, 2008, at the Jolly Hotel Machiavelli. The meeting will give Stata users working in different research areas the opportunity to exchange ideas, experiences, and information on new applications of the software. Stata users interested in contributing to the meeting are therefore encouraged to submit their proposals to the scientific committee. We particularly encourage proposals based on

- developing new commands or procedures currently unavailable in Stata 10,
- using Stata in previously unpublished empirical research, and
- other applications of Stata for solving problems of general interest, for example, data management.

The meeting will be organized into five sessions. Each session will include three presentations of approximately 20 minutes, followed by 10 to 15 minutes of discussion. The first session will be reserved for an invited speaker. We will offer two extended sessions on the second day of the meeting: one of these will focus on Stata's programming language, Mata, and the second topic will be announced later. More detailed information regarding the extended sessions will be published on TStat's web site by the end of May. A detailed program of the meeting will be available on the TStat web site by the end of July.

If you are interested in presenting your work, please submit an abstract in electronic format before July 15, 2008, to the scientific committee at the following email address: **statausers@tstat.it**. Include your name, affiliation, and a telephone number in the email. The scientific committee will make a preliminary selection on the basis of submitted abstracts by July 30, 2008. The final version of the paper must be submitted by October 4, 2008.

Program committee

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Logistics organizer

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FROM THE STATA BOOKSTORE

Title: *Applied Survival Analysis: Regression Modeling of Time to Event Data, 2nd Edition*
Authors: David W. Hosmer Jr., Stanley Lemeshow, and Susanne May
Publisher: Wiley
Copyright: 2008
Pages: 416; hardcover
ISBN-10: 0-471-75499-4
ISBN-13: 978-0-471-75499-2
Price: $98.00

Applied Survival Analysis: Regression Modeling of Time to Event Data, Second Edition, by David W. Hosmer Jr., Stanley Lemeshow, and Susanne May, is an ideal choice for a semester-long course in survival analysis for health professionals. The authors provide a good overview of regression models for time-to-event data, giving the most depth to the Cox proportional hazards model.

Unlike similar texts, *Applied Survival Analysis* is not overly abstract or mathematical in its introduction of the concepts of survival analysis, but it instead relies on a model-building approach. As such, this text is most useful to those who are experienced in using regression models in nonsurvival settings, such as Gaussian or logistic regression. The text builds upon the reader's prior experience by showing how the usual techniques of regression and model building apply to survival data.

The text illustrates most of its analyses in Stata, and material added since the first edition mirrors Stata's growth in survival analysis, for example, the new material on multivariable fractional polynomials and frailty models.

The authors cover such topics as censoring; descriptive methods such as Kaplan–Meier; the Cox model (including estimation, model building, diagnostics, and extensions); parametric regression models (an introductory chapter); and some advanced topics, such as recurrent event models and competing risks.

You can find the table of contents and online ordering information at **http://www.stata.com/bookstore/asa.html**. You can also order using the enclosed bookstore order form.

Title: *Principles of Econometrics, 3rd Edition*
Authors: R. Carter Hill, William E. Griffiths, and Guay C. Lim
Publisher: Wiley
Copyright: 2008
Pages: 579; hardcover
ISBN-10: 0-471-72360-6
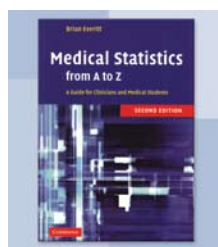ISBN-13: 978-0-471-72360-8
Price: $119.00

Title: *Using Stata for Principles of Econometrics, 3rd Edition*
Authors: Lee C. Adkins and R. Carter Hill
Publisher: Wiley
Copyright: 2008
Pages: 480; paperback
ISBN-10: 0-470-18546-5
ISBN-13: 978-0-470-18546-9
Price: $59.00

Principles of Econometrics, Third Edition, by R. Carter Hill, William E. Griffiths, and Guay C. Lim is an introductory book for undergraduate econometrics. This book exemplifies learning by doing and gets the reader working through examples as fast as possible with a minimum of theory. Although designed to be the textbook in a principles of econometrics course, the style and coverage make it useful background reading in higher level courses.

The companion book *Using Stata for Principles of Econometrics, Third Edition*, by Lee C. Adkins and R. Carter Hill, provides a quick introduction to using Stata's menu system and command line before moving on to many examples. Because the main textbook uses a learning-by-doing approach, this companion book is especially useful to emphasize more "doing".

The textbook covers a broad area of econometrics. Appendices provide quick reviews of the required mathematical, probability, and elementary-statistics tools. The first six chapters cover estimation and inference in linear models, without using matrix algebra. The next three chapters cover nonlinear least squares, heteroskedasticity, and simple dynamic models. Chapters 10 and 11 cover the method-of-moments

approach to least squares and instrumental-variables estimators and their application in simultaneous-equation models. Chapters 12, 13, and 14 provide nice introductions to the advanced time-series topics of modeling nonstationary series, multiple time series, and time series with time-varying volatility. Chapters 15 and 16 introduce two advanced topics in microeconometrics: panel-data models and models for qualitative and limited dependent variables. Chapter 17 provides an introduction to writing empirical papers.

The numerous, nicely discussed examples in these books make the hands-on approach work well. The level of abstraction is held to a minimum, and the textbook's many exercises and supplementary material in *Using Stata for Principles of Econometrics, Third Edition*, will help interested readers gain practical experience in performing and interpreting the methods presented.
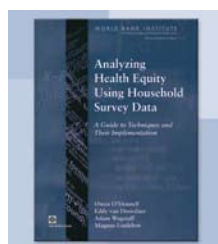
You can find the table of contents and online ordering information at **http://www.stata.com/bookstore/poe.html** for *Principles of Econometrics* or at **http://www.stata.com/bookstore/uspe.html** for *Using Stata for Principles of Econometrics*. You can also order using the enclosed bookstore order form.

Title:	*Medical Statistics from A to Z: A Guide for Clinicians and Medical Students, 2nd Edition*
Author:	Brian Everitt
Publisher:	Cambridge University Press
Copyright:	2006
Pages:	258; paperback
ISBN-10:	0-521-68718-7
ISBN-13:	978-0-521-68718-8
Price:	$36.75

Medical Statistics from A to Z: A Guide for Clinicians and Medical Students, Second Edition, by Brian Everitt, is an alphabetical glossary of terms common in biostatistics and epidemiology. Everitt has created a useful, quick reference for researchers as they pore through articles in the medical literature. He defines over 1,500 terms, with some entries using tables, charts, and even citations to enhance the stated definitions.

You can find the table of contents and online ordering information at **http://www.stata.com/bookstore/msaz.html**. You can also order using the enclosed bookstore order form.
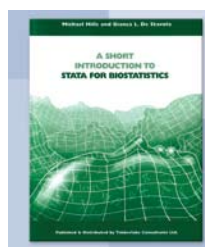
Title:	*Analyzing Health Equity Using Household Survey Data*
Authors:	Owen O'Donnell, Eddy van Doorslaer, Adam Wagstaff, Magnus Lindelow
Publisher:	The World Bank
Copyright:	2007
Pages:	165; paperback
ISBN-10:	0-8213-6933-4
ISBN-13:	978-0-8213-6933-3
Price:	$26.75

The study of health equity has become increasingly popular over the past 25 years, evidenced in the threefold increase of Medline-published topics. The authors thoroughly cover the important concepts of biostatistics, economics, and survey statistics—three areas in which Stata excels—and how to use Stata to implement the analysis.

Part I of the three-part text mainly covers how to measure health outcomes. Topics include estimating standardized mortality rates (infant and child), constructing and interpreting anthropometric indicators, measuring self-reported adult health in relation to socioeconomic status, measuring the standard of living, and adjusting these estimates and measures for survey data. Part II outlines the possible analyses when presenting results on health equity, including analysis using concentration curves, concentration indices, and their extensions; and analysis decomposing health inequities into their underlying inequalities. For instance, child survival inequalities likely reflect inequalities in education, health insurance, and health care access, among others. Part III covers analyzing equity in health care utilization and health care spending using the techniques from Part II.

You can find the table of contents and online ordering information at **http://www.stata.com/bookstore/ahehsd.html**. You can also order using the enclosed bookstore order form.

Title:	*A Short Introduction to Stata for Biostatistics*
Authors:	Michael Hills and Bianca L. De Stavola
Publisher:	Timberlake Consultants
Copyright:	2007
Pages:	177; paperback
ISBN-10:	0-9557076-1-7
ISBN-13:	978-0-9557076-1-2
Price:	$57.00

A Short Introduction to Stata for Biostatistics bridges the information in the *Getting Started* manual and the *Reference* manuals by providing a more detailed introduction to the most often used analytic methods in biomedical research. Although it is written specifically for biostatisticians, epidemiologists, and health professionals new to Stata, the book is useful for more experienced users wanting more in-depth knowledge of both Stata commands and biostatistical issues. The book is hands on, intended to be used while working with Stata, and includes a CD-ROM containing the datasets and several author-written programs.

This edition incorporates updates for Stata 10. The first four chapters provide an overview of data entry and management commands, including those used to create, label, and drop variables and to sort observations. After two chapters on graphics, the bulk of the book details methods used in data description and analysis. Beginning with commands used to create frequency tables and summary statistics, the book proceeds to describe commands used for univariate and multivariate analyses, including linear regression, Poisson regression, logistic regression, and survival data analysis. Included among the final chapters is a useful tutorial for writing your own Stata programs.

You can find the table of contents and online ordering information at **http://www.stata.com/bookstore/sisb.html**. You can also order using the enclosed bookstore order form.

Bookmarks

Every book order includes a commemorative bookmark documenting the accomplishments of a famous statistician or mathematician.

Now you can order the entire collection. Series one includes bookmarks for André-Louis Cholesky, Johann Carl Friedrich Gauss, William Sealy Gosset, Leslie Kish, and Frank Wilcoxon. Series two includes bookmarks for Ronald Aylmer Fisher, Francis Galton, Adrien-Marie Legendre, James Tobin, and Ernst Hjalmar Waloddi Weibull. Each series is just $2.25 in North America and $3.50 elsewhere.

Visit **http://www.stata.com/giftshop/bookmarks.html** to order.

NetCourse™ schedule

Stata NetCourses are a convenient, inexpensive, web-based way to learn how to exploit the full power of Stata. Courses are divided into a series of lectures that are posted to the web site each Friday, and participants can post questions and comments to a discussion board. We also offer NetCourseNow, a way for you to choose the time and pace of a NetCourse.

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 10
Course leaders:	Theresa Boswell, Kevin Crow, and Kerry Kammire
Course length:	6 weeks (4 lectures)
Dates:	June 20–August 1, 2008
Enrollment deadline:	June 19, 2008
Price:	$95
Course syllabus:	**http://www.stata.com/netcourse/nc101.html**

NC151: Introduction to Stata Programming

Content:	An introduction to Stata programming dealing with what most statistical software users mean by programming, namely, the careful performance of reproducible analyses
Prerequisites:	Stata 10; basic knowledge of using Stata interactively
Course leaders:	Theresa Boswell, Kevin Crow, and Kerry Kammire
Course length:	6 weeks (4 lectures)
Dates:	June 20–August 1, 2008
Enrollment deadline:	June 19, 2008
Price:	$125
Course syllabus:	**http://www.stata.com/netcourse/nc151.html**

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