Cameron And Trivedi Microeconometrics Using Stata

MATTHEWS WASHINGTON

Econometric Analysis of Cross Section and Panel Data, second edition Princeton University Press
The goal of the book is to make easier to carry out the computations necessary for the full interpretation of regression nonlinear models for categorical outcomes usign Stata.
An Introduction to Stata for Health Researchers John Wiley & Sons
Maximum Likelihood Estimation with Stata, Fourth Edition is written for researchers in all disciplines who need to compute maximum likelihood estimators that are not available as prepackaged routines. Readers are presumed to be familiar with Stata, but no special programming skills are assumed except in the last few chapters, which detail how to add a new estimation command to Stata. The book begins with an introduction to the theory of maximum likelihood estimation with particular attention on the practical implications for applied work. Individual chapters then describe in detail each of the four types of likelihood evaluator programs and provide numerous examples, such as logit and probit regression, Weibull regression, random-effects linear regression, and the Cox proportional hazards model. Later chapters and appendixes provide additional details about the ml command, provide checklists to follow when writing evaluators, and show how to write your own estimation commands.
Microeconometrics Using Stata MIT Press
This book demonstrates how to estimate and interpret fixed-effects models in a variety of different modeling contexts: linear models, logistic models, Poisson models, Cox regression models, and structural equation models. Both advantages and disadvantages of fixed-effects models will be considered, along with detailed comparisons with random-effects models. Written at a level appropriate for anyone who has taken a year of statistics, the book is appropriate as a supplement for graduate courses in regression or linear regression as well as an aid to researchers who have repeated measures or cross-sectional data. Learn more about "The Little Green Book" - QASS Series! Click Here
Panel Data Econometrics Springer Science & Business Media
An accessible, contemporary introduction to the methods for determining cause and effect in the social sciences "Causation versus correlation has been the basis of arguments--economic and otherwise--since the beginning of time. Causal Inference: The Mixtape uses legit real-world examples that I found genuinely thought-provoking. It's rare that a book prompts readers to expand their outlook; this one did for me."--Marvin Young (Young MC) Causal inference encompasses the tools that allow social scientists to determine what causes what. In a messy world, causal inference is what helps establish the causes and effects of the actions being studied--for example, the impact (or lack thereof) of increases in the minimum wage on employment, the effects of early childhood education on incarceration later in life, or the influence on economic growth of introducing malaria nets in developing regions. Scott Cunningham introduces students and practitioners to the methods necessary to arrive at meaningful answers to the questions of causation, using a range of modeling techniques and coding instructions for both the R and the Stata programming languages.
Time Series Analysis Cambridge University Press
This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.
Microeconometrics Using Stata Princeton University Press
Principles of Econometrics, Fifth Edition, is an introductory book for undergraduate students in economics and finance, as well as first-year graduate students in a variety of fields that include economics, finance, accounting, marketing, public policy, sociology, law, and political science. Students will gain a working knowledge of basic econometrics so they can apply modeling, estimation, inference, and forecasting techniques when working with real-world economic problems. Readers will also gain an understanding of econometrics that allows them to critically evaluate the results of others' economic research and modeling, and that will serve as a foundation for further study of the field. This new edition of the highly-regarded econometrics text includes major revisions that both reorganize the content and present students with plentiful opportunities to practice what they have read in the form of chapter-end exercises.
Principles of Econometrics Cambridge University Press
The book is oriented to the practitioner.
Microeconometrics Using Stata Cambridge University Press
The twenty-first century has seen a breathtaking expansion of statistical methodology, both in scope and in influence. 'Big data', 'data science', and 'machine learning' have become familiar terms in the news, as statistical methods are brought to bear upon the enormous data sets of modern science and commerce. How did we get here? And where are we going? This book takes us on an exhilarating journey through the revolution in data analysis following the introduction of electronic computation in the 1950s. Beginning with classical inferential theories - Bayesian, frequentist, Fisherian - individual chapters take up a series of influential topics: survival analysis, logistic regression, empirical Bayes, the jackknife and bootstrap, random forests, neural networks, Markov chain Monte Carlo, inference after model selection, and dozens more. The distinctly modern approach integrates methodology and algorithms with statistical inference. The book ends with speculation on the future direction of statistics and data science.
Applied Nonparametric Econometrics OUP Oxford
This outstanding introduction to microeconometrics research using Stata offers the most complete and up-to-date survey of methods available. The authors address each topic with an in-depth example and demonstrate how to use Stata's programming features to implement methods for which the application does not have a specific command.
Mostly Harmless Econometrics Cambridge University Press
The availability of microdata has increased rapidly over the last decades, and standard statistical and econometric software packages for data analysis include ever more sophisticated modeling options. The goal of this book is to familiarize readers with a wide range of commonly used models, and thereby to enable them to become critical consumers of current empirical research, and to conduct their own empirical analyses. The focus of the book is on regression-type models in the context of large cross-section samples. In microdata applications, dependent variables often are qualitative and discrete, while in other cases, the sample is not randomly drawn from the population of interest and the dependent variable is censored or truncated. Hence, models and methods are required that go beyond the standard linear regression model and ordinary least squares. Maximum li- lihood estimation of conditional probability models and marginal probability e?ects are introduced here as the unifying principle for modeling, estimating and interpreting microdata relationships. We consider the limitation to m- imum likelihood sensible, from a pedagogical point of view if the book is to be used in a semester-long advanced undergraduate or graduate course, and from a practical

point of view because maximum likelihood estimation is used in the overwhelming majority of current microdata research. In order to introduce and explain the models and methods, we refer to a number of illustrative applications. The main examples include the deter- nants of individual fertility, the intergenerational transmission of secondary schoolchoices,andthewageelasticityoffemalelaborsupply.

Microeconometrics Cambridge University Press

Panel Data Econometrics: Theory introduces econometric modelling. Written by experts from diverse disciplines, the volume uses longitudinal datasets to illuminate applications for a variety of fields, such as banking, financial markets, tourism and transportation, auctions, and experimental economics. Contributors emphasize techniques and applications, and they accompany their explanations with case studies, empirical exercises and supplementary code in R. They also address panel data analysis in the context of productivity and efficiency analysis, where some of the most interesting applications and advancements have recently been made. Provides a vast array of empirical applications useful to practitioners from different application environments Accompanied by extensive case studies and empirical exercises Includes empirical chapters accompanied by supplementary code in R, helping researchers replicate findings Represents an accessible resource for diverse industries, including health, transportation, tourism, economic growth, and banking, where researchers are not always econometrics experts

Identification and Inference for Econometric Models Stata Press

Designed to assist those working in health research, An Introduction to Stata for Health Researchers explains how to maximize the versatile Stata program for data management, statistical analysis, and graphics for research. The first nine chapters are devoted to becoming familiar with Stata and the essentials of effective data management. The text is also a valuable companion reference for more advanced users. It covers a host of useful applications for health researchers including the analysis of stratified data via epitab and regression models; linear, logistic, and Poisson regression; survival analysis including Cox regression, standardized rates, and correlation/ROC analysis of measurements.

Copula Modeling Princeton University Press

This book provides the most comprehensive and up-to-date account of regression methods to explain the frequency of events.

An Introduction to Modern Econometrics Using Stata Yale University Press

The second edition of a comprehensive state-of-the-art graduate level text on microeconometric methods, substantially revised and updated. The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research, cross section and data panel methods. By focusing on assumptions that can be given behavioral content, the book maintains an appropriate level of rigor while emphasizing intuitive thinking. The analysis covers both linear and nonlinear models, including models with dynamics and/or individual heterogeneity. In addition to general estimation frameworks (particular methods of moments and maximum likelihood), specific linear and nonlinear methods are covered in detail, including probit and logit models and their multivariate, Tobit models, models for count data, censored and missing data schemes, causal (or treatment) effects, and duration analysis. Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures, allowing assumptions to be separated into population and sampling assumptions. This second edition has been substantially updated and revised. Improvements include a broader class of models for missing data problems; more detailed treatment of cluster problems, an important topic for empirical researchers; expanded discussion of "generalized instrumental variables" (GIV) estimation; new coverage (based on the author's own recent research) of inverse probability weighting; a more complete framework for estimating treatment effects with panel data, and a firmly established link between econometric approaches to nonlinear panel data and the "generalized estimating equation" literature popular in statistics and other fields. New attention is given to explaining when particular econometric methods can be applied; the goal is not only to tell readers what does work, but why certain "obvious" procedures do not. The numerous included exercises, both theoretical and computer-based, allow the reader to extend methods covered in the text and discover new insights.

Spatial Microeconometrics Cambridge University Press

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Regression Models for Categorical Dependent Variables Using Stata, Second Edition Routledge

This 2005 collection pushed forward the research frontier in four areas of theoretical econometrics.

The Effect Stata Press

Introduction to Time Series Using Stata, Revised Edition, by Sean Becketti, is a practical guide to working with time-series data using Stata. In this book, Becketti introduces time-series techniques--from simple to complex--and explains how to implement them using Stata. The many worked examples, concise explanations that focus on intuition, and useful tips based on the author's experience make the book insightful for students, academic researchers, and practitioners in industry and government.Becketti is a financial industry veteran with decades of experience in academics, government, and private industry. He was also a developer of Stata in its infancy and has been a regular Stata user since its inception. He wrote many of the first time-series commands in Stata. With his abundant knowledge of Stata and extensive experience with real-world time-series applications, Becketti provides readers with unique insights and motivation throughout the book.For those new to Stata, the book begins with a mild yet fast-paced introduction to Stata, highlighting all the features you need to know to get started using Stata for time-series analysis. Before diving into analysis of time series, Becketti includes a quick refresher on statistical foundations such as regression and hypothesis testing.The discussion of time-series analysis begins with techniques for smoothing time series. As the moving-average and Holt-Winters techniques are introduced, Becketti explains the concepts of trends, cyclicality, and seasonality and shows how they can be extracted from a series. The book then illustrates how to use these methods for forecasting. Although these techniques are sometimes neglected in other time-series books, they are easy to implement, can be applied quickly, often produce forecasts just as good as more complicated techniques, and, as Becketti emphasizes, have the distinct advantage of being easily explained to colleagues and policy makers without backgrounds in statistics.Next, the book focuses on single-equation time-series models. Becketti discusses regression analysis in the presence of autocorrelated disturbances as well as the ARIMA model and Box-Jenkins methodology. An entire chapter is devoted to applying these techniques to develop an ARIMA-based model of U.S. GDP; this will appeal to practitioners, in particular, because it goes step by step through a real-world example: here is my series, now how do I fit an ARIMA model to it? The discussion of single-equation models concludes with a self-contained summary of ARCH/GARCH modeling.In the final portion of the book, Becketti discusses multiple-equation models. He introduces VAR models and uses a simple model of the U.S. economy to illustrate all key concepts, including model specification, Granger causality, impulse-response analyses, and forecasting. Attention then turns to nonstationary time-series. Becketti masterfully navigates the reader through the often-confusing task of specifying a VEC model, using an example based on construction wages in Washington, DC, and surrounding states.Introduction to Time Series Using Stata, Revised Edition, by Sean Becketti, is a first-rate, example-based guide to time-series analysis and forecasting using Stata. This is a must-have resource for researchers and students learning to analyze time-series data and for anyone wanting to implement time-series methods in Stata. [ed.]

Health Econometrics Using Stata Springer Science & Business Media

Covering important topics omitted from basic introductions to Stata, Microeconometrics Using Statashows how to do microeconometric research using Stata. It provides the most complete and up-to-date survey of microeconometric methods available in Stata. After a brief introduction to Stata, the authors present linear regression, simulation, and generalized least squares methods. The section on cross-sectional techniques is complete with up-to-date treatments of instrumental-variables methods for linear models as well as quantile regression methods. The next section covers estimators for the parameters of linear panel-data models. The book explores standard random-effects and fixed-effects methods, along with mixed linear models used in many areas outside of econometrics. After introducing methods for nonlinear regression models, the authors discuss how to code new, nonlinear estimators in Stata. They show how to easily implement new nonlinear estimators. The authors also cover inference using analytical and bootstrap approximations to the distribution of test statistics. The book then contains a section on methods for different nonlinear models, including multinomial, selection, count-data, and nonlinear panel-data models. By combining intuitive introductions and detailed discussions of Stata examples, this bookprovides an invaluable hands-on introduction to microeconometrics.

Applied Econometrics with R Now Publishers Inc

Focuses on the assumptions underlying the algorithms rather than their statistical properties Presents cutting-edge analysis of factor models and finite mixture models. Uses a hands-on approach to examine the assumptions made by the models and when the models fail to estimate accurately Utilizes interesting real-world data sets that can be used to analyze important microeconomic problems Introduces R programming concepts throughout the book. Includes appendices that discuss many of the concepts introduced in the book, as well as measures of uncertainty in microeconometrics.

Applied Microeconometrics Using Stata Stata Press

"Microeconometrics Using Strata, Second Edition is aimed at both students and researchers of economics and related social science. The first volume is intended to be a self-contained treatment that might also be used as an applied econometrics course text. It focuses on the linear regression model and includes instrumental-variables estimation, random- and fixed-effects models, quantile regression, and analytical and bootstrap inference. It additionally provides a brief introduction to nonlinear regression models. The second volume covers models for binary, multinomial, censored, duration, and count outcomes for both cross-sectional and panel datasets. It then covers causal methods for exogenous and endogenous treatment evaluations, spatial regression, semiparametric methods, machine learning for prediction and for causal inference, and Bayesian methods"--Cubierta trasera.