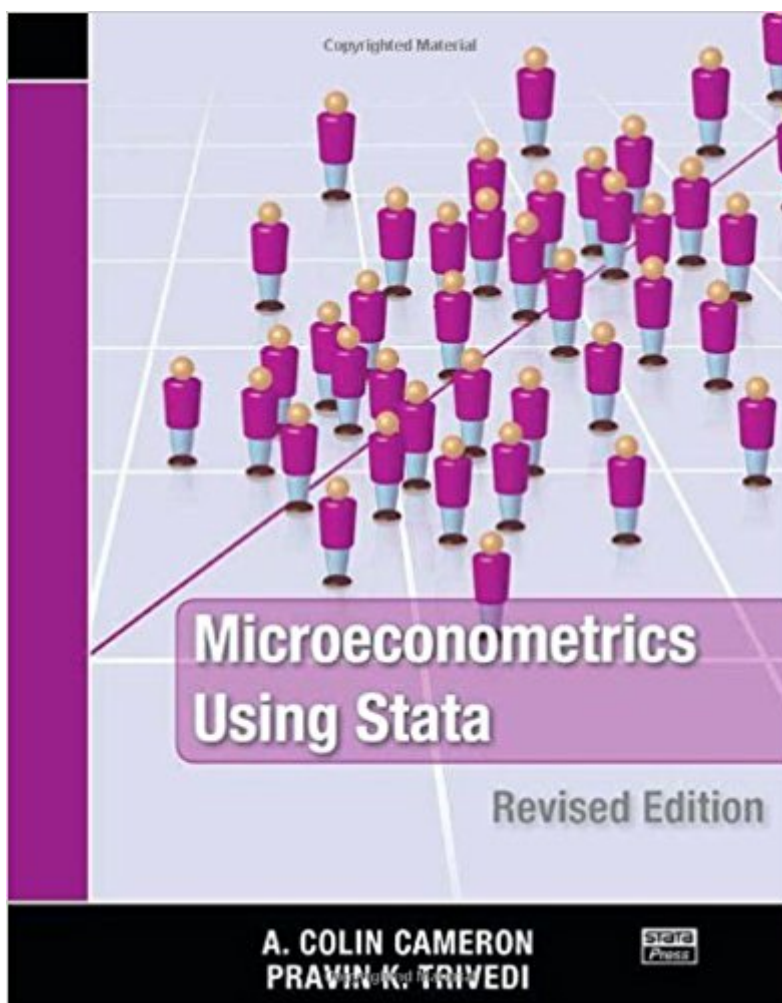


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Microeconometrics Using Stata: Revised Edition



Synopsis

A complete and up-to-date survey of microeconomic methods available in Stata, *Microeconometrics Using Stata, Revised Edition* is an outstanding introduction to microeconometrics and how to execute microeconomic research using Stata. It covers topics left out of most microeconometrics textbooks and omitted from basic introductions to Stata. This revised edition has been updated to reflect the new features available in Stata 11 that are useful to microeconomists. Instead of using `ml` and the user-written `margeff` commands, the authors employ the new `margins` command, emphasizing both marginal effects at the means and average marginal effects. They also replace the `xi` command with factor variables, which allow you to specify indicator variables and interaction effects. Along with several new examples, this edition presents the new `gmm` command for generalized method of moments and nonlinear instrumental-variables estimation. In addition, the chapter on maximum likelihood estimation incorporates enhancements made to `ml` in Stata 11. Throughout the book, the authors use simulation methods to illustrate features of the estimators and tests described and provide an in-depth Stata example for each topic discussed. They also show how to use Stata's programming features to implement methods for which Stata does not have a specific command. The unique combination of topics, intuitive introductions to methods, and detailed illustrations of Stata examples make this book an invaluable, hands-on addition to the library of anyone who uses microeconomic methods.

Book Information

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Customer Reviews

University of California, California, USA Indiana University, Bloomington, Indiana, USA

This book is terrific. It provides a nice bridge between the Stata manuals and traditional econometrics textbooks (like Wooldridge or Greene). It gives details not only on the Stata commands, but also context for when you might choose different model specifications or tests. The examples are great. For instance, in section 5.3 "Modeling heteroskedastic data" using GLS, the authors describe two different ways to deal with heteroskedasticity: robust standard errors and FGLS. First they walk you through creating a simulated dataset, performing OLS estimation, then performing OLS with heteroskedastic-robust standard errors (using the "robust" option), and compare the results. Next they show you how to plot the errors to visualize the nature of the heteroskedasticity, as well as how to perform different tests for heteroskedasticity in Stata (and which ones assume normality). Then they walk you through step-by-step how to implement FGLS (the second method), concluding with a discussion of how to augment FGLS with weighted least squares for robustness. I love that it is concise but thorough, and very well organized. The cross-references help a lot when the authors refer to something that they've explained in more detail elsewhere. I only wish I had discovered it during my first semester of graduate level econometrics. I highly recommend it, and think it would be great if professors required it (or at least encouraged their students to get it). It's appropriate for upper-level undergraduate or master's level econometrics classes.

I have Ph.D. in economics, and I use STATA for my research a lot. As experienced applied econometrician, I can say that this is a "must have" book if you do a lot of applied econometrics. It is a well written book, and it is very easy to read it. This book is a "how to do" book. You will not find a lot of long explanations of different econometric concepts in it, instead you will find a brief and straight to the point information and guidelines plus tons of examples! All the examples are accompanied with STATA code, so you always know how to get the results that you see in the book, and as a result it is always easy to adjust the code for your needs! I would definitely recommend this book to all applied econometricians who use STATA as well as to people who want to learn how to use STATA!

This is an excellent econometrics book for people who want to USE econometrics and still understand, theoretically, the difference between the models. There are brief descriptions of the theory (including equations) about each model before a very detailed explanation about how to code the model into STATA. I've taken several Econometrics courses and, for me, the challenge has

typically been, "yes, but how do I transform my data to do that in real life". Answers are here as long as you are comfortable with using the typical STATA manual instructions. I'd say the advantage of this book over the help manual is how nicely all the models are packaged together. I found myself simply reading through the book and trying models and robustness checks I might not have previously thought of. It covers everything from cross-sectional to panel, including bootstrapping and simulations. It also includes some handy graphing techniques. Coupled with the help guide already installed in STATA 11, this book is perfect for taking data from a raw form and transferring it into the most up-to-date models. The applications go much further than a grad school textbook.

I'm finishing up my undergraduate in econ, and I've been working really hard on doing applied research using Stata, and this book has been an absolute godsend. I'm taking Econometrics right now, and I have an actual textbook for the class, but I decided to buy this book too, and it has explained Stata better than either my professor or textbook has at all. There's a massive amount of information in the book, but thanks to incredibly good organization, and a detailed index, the book works great for either reference or reading cover to cover.

The book is very practical, if you want to know the theory part, you can get 'Microeconometrics - methods and applications by Cameron and Trivedi'. But need to be careful about the wrong examples they use. For example, heckman correction, they use same independent variable list for regression and selection rule but in that case the parameters would not be identified, they mentioned that at the very end of the example very briefly.

One of my most useful volumes

The book was for my son, he told me that it's perfect.

Yeah it did meet my expectation.

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