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Chinese and Microeconometrics Using Stata translations available. Colin Cameron and Pravin K. Trivedi, is an outstanding introduction to microeconometrics and how to do microeconometric research using Stata. Aimed at students and researchers, this book covers topics left out of microeconometrics textbooks and omitted from basic introductions to Stata.

Cameron and Trivedi provide the most complete and up-to-date survey of microeconometric methods available in Stata. The revised edition has been updated to reflect the new features available in Stata 11 germane to microeconomists. Instead of using mfx and the community-contributed margeff commands, the revised edition uses the new margins command, emphasizing both marginal effects at the means and average marginal effects.

Factor variables, which allow you to specify indicator variables and interaction effects, replace the xi command. The new gmm command for generalized method of moments and nonlinear instrumental-variables estimation is presented, along with several examples.

Finally, the chapter on maximum likelihood estimation incorporates the enhancements made to ml in Stata Microeconometrics Using Stata in the book, Cameron and Trivedi introduce simulation methods and then use them to illustrate features of the estimators and tests described in the rest of the book. While simulation methods are important tools for econometricians, they are not covered in standard textbooks.

By introducing simulation methods, the authors arm students and researchers with techniques they can use in future work. Cameron and Trivedi address each topic with an in-depth Stata example, and they reference Microeconometrics Using Stata textbook, Microeconometrics: Methods and Applications Microeconometrics Using Stata, where appropriate. Although the book is not specifically about Stata programming, it does show how to solve many programming problems. These techniques are essential in applied microeconometrics because there will always be new, specialized methods beyond what has already been incorporated into a software package.

After introducing the reader to Stata, the authors introduce linear regression, simulation, and generalized least-squares methods. The section on cross-sectional techniques is thorough, with up-to-date treatments of instrumental-variables methods for linear models and of quantile-regression methods. The next section of the book covers estimators for the parameters of linear panel-data models.

Cameron and Trivedi not only address methods for nonlinear regression models but also show how to code new nonlinear estimators in Stata.

In addition to detailing nonlinear methods, which are omitted from most econometrics textbooks, this section shows researchers and students how to easily implement new nonlinear estimators. The authors next describe inference using analytical and bootstrap approximations to the distribution of test statistics.

Cameron and Trivedi then include an extensive section about methods for different nonlinear models. They begin by detailing methods for binary dependent variables. This section is followed by sections about multinomial models, tobit and selection models, count-data models, and nonlinear panel-data models. Two appendices about Stata programming complete Microeconometrics Using Stata book.

The unique combination of topics, intuitive introductions to methods, and detailed illustrations of Stata examples make Microeconometrics Using Stata an invaluable, hands-on addition to the library of Microeconometrics Using Stata who uses microeconometric methods.

Colin Cameron is a professor of economics at the Microeconometrics Using Stata of California—Davis where he Microeconometrics Using Stata econometrics at undergraduate and graduate levels, as well as an undergraduate course in health economics. He has additionally taught several short courses in econometrics in Europe and Australia. His Microeconometrics Using Stata interests span a range of topics within microeconometrics. Pravin K. Trivedi is currently the J. During his academic career, he has taught undergraduate- and graduate-level econometrics in the United States, Europe, and Australia.

His research interests are in microeconometrics and health economics. He served as coeditor of the Econometrics Journal from — and has been on the editorial board of the Journal of Applied Econometrics since Stata Press, a division of StataCorp LLC, publishes books, manuals, and journals about Stata and general statistics topics for professional researchers of all disciplines.

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During his academic career, he has taught undergraduate- and graduate-level econometrics in the United States, Europe, and Australia.

His research interests are in microeconometrics and health economics. He served as coeditor of the Econometrics Journal from — and has been on the editorial board of the Journal of Applied Econometrics since Checkout Continue shopping. Stata: Data Analysis and Statistical Software.

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Amazon Associate affiliate link Authors:. About the authors Colin Cameron is a professor of economics at Microeconometrics Using Stata University of California—Davis where he teaches econometrics at undergraduate and graduate levels, as well as an undergraduate course in health economics.

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