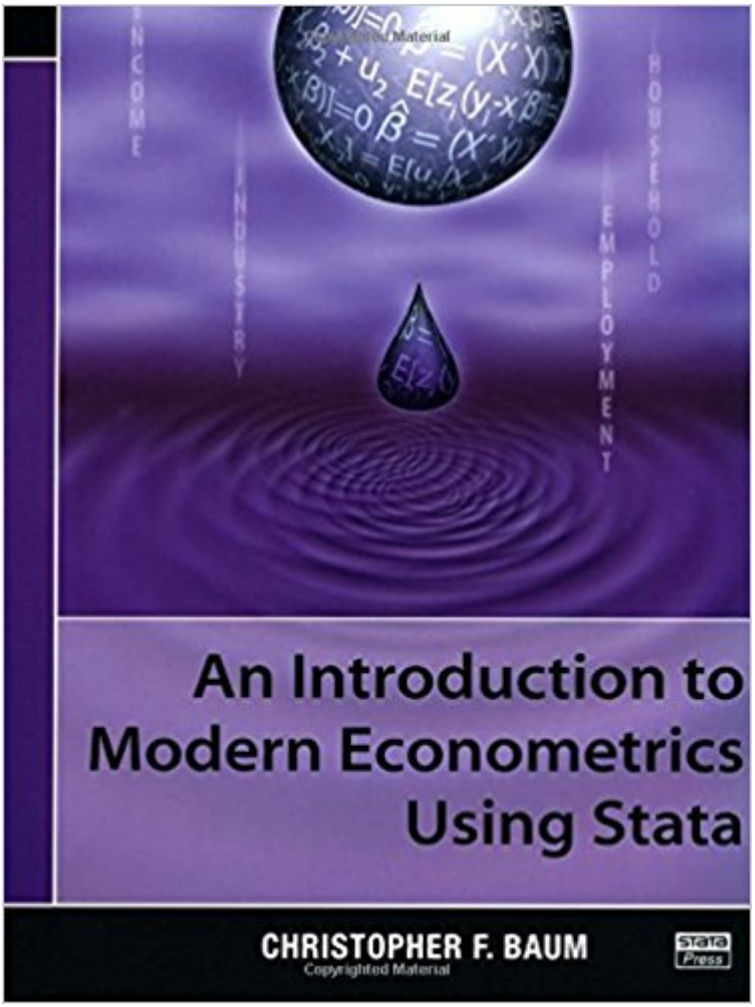
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An Introduction To Modern Econometrics Using Stata



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Synopsis

Integrating a contemporary approach to econometrics with the powerful computational tools offered by Stata, An Introduction to Modern Econometrics Using Stata focuses on the role of method-of-moments estimators, hypothesis testing, and specification analysis and provides practical examples that show how the theories are applied to real data sets using Stata. As an expert in Stata, the author successfully guides readers from the basic elements of Stata to the core econometric topics. He first describes the fundamental components needed to effectively use Stata. The book then covers the multiple linear regression model, linear and nonlinear Wald tests, constrained least-squares estimation, Lagrange multiplier tests, and hypothesis testing of nonnested models. Subsequent chapters center on the consequences of failures of the linear regression model's assumptions. The book also examines indicator variables, interaction effects, weak instruments, underidentification, and generalized method-of-moments estimation. The final chapters introduce panel-data analysis and discrete- and limited-dependent variables and the two appendices discuss how to import data into Stata and Stata programming. Presenting many of the econometric theories used in modern empirical research, this introduction illustrates how to apply these concepts using Stata. The book serves both as a supplementary text for undergraduate and graduate students and as a clear guide for economists and financial analysts.

Book Information

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Customer Reviews

Baum provides students and researchers [with] a hands-on guide to modern econometric

techniques by means of many well-documented examples in Stata. The examples are also useful templates for those who need to write Stata routines for their own work. Treatment and transformation of cross-section, time-series, and panel data are carefully explained. The coverage of the text is broad and up to date. Ã¢â ¬Â¦ a valuable companion to undergraduate- and graduate-level econometric textbooks. -Serena Ng, Department of Economics, University of Michigan, Ann Arbor, USAChristopher Baum's An Introduction to Modern Econometrics Using Stata is probably the only econometrics text published to date that pays serious attention to reproducibility of research and systematic data validation using Stata's data audit commands along with do-file and programming capabilities. Economic and financial consultants will find this text to be an invaluable guide to using Stata for creating reproducible, error-free data and econometric analysis, as well as quality graphic presentations. The book is comprehensive and easy to follow, with substantive coverage of econometric theory and applications using the full array of Stata's capabilities. This text should serve as an excellent learning and reference guide for every consultant. -Zaur Rzakhanov, Ph.D., Analysis Group Inc., Boston, Massachusetts, USAThis book is a wonderful complement to the Stata technical manuals. It provides a wealth of practical tips and sample applications that help the intermediate-level Stata user advance in making the most efficient use of Stata. It is thoughtfully organized along the lines of an econometrics textbook, allowing practitioners to find relevant and useful commands, procedures, and examples by topics that are familiar and immediate. It also includes a most helpful appendix for novice programmers that will expedite their development into proficient Stata programmers. This book is a must-have reference for any organization that needs to train practitioners of econometrics in the use of Stata. -Peter Boberg, CRA International

Very clear wording. Excellent examples. There are few better resources available to use to learn how to use Stata effective. Highly recommended.

Useful book it helps me in class and understanding for the material even I can't understand on class. Highly recommend.

Definitely an important tool for economist or anyone utilizing data analysis tools for their research. I would recommend this book to all interested in data research.

Great

This book contains all of the teaching errors that one finds in the worst of technical books. First, the subject index contains few subjects, considering how many are addressed in the book itself. Second, when subjects are addressed, it is possible to find a few pages to which the reader is directed, whereas the same term is actually used on scores of pages. A second problem is the writer's predisposition to use terms before he defines them. In fact, sometimes the writer uses terms that he never ever explains. Also, he applies details that he never explains on some command lines. Moreover, the writer constantly refers to commands that are explained in other books, but that he does not trouble to explain in his own book. In so many words, this guy wants to cover more in his book than he can, so he scrimps on his explanations and his wording. There's a solution to this problem. Cover less, but explain it all more fully. I am surprised that the other readers who rated this book did not see these problems. There must be hundreds of examples of all of this.

Christopher Baum's "An Introduction to Modern Econometrics Using Stata" is simply the best econometrics text for applied economists I have ever read. It reviews most major topics in econometrics in a concise manner and shows how to treat these issues using Stata. In doing so the book also introduces a number of very useful commands, which you will find yourself using in all your regressions. Remember, however, that this is "An Introduction" and therefore other books will be necessary for a more in depth exposition of certain topics. Regardless, this book is perfect for both postgraduate students as well as researchers looking to re-familiarise themselves with econometrics.

Not a review, sorry, but a tip for potential purchasers:This book is much cheaper from stata-press dot com.

This book gives a good overview of some of the commands one would need to do regression analysis with STATA. I needed something to give me a quick intro to STATA and this book has helped me a lot. Howver, just like MS Excel, STATA has tons of commands that I probably will never touch!

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