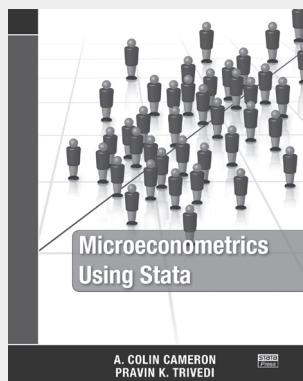




FORTHCOMING FROM STATA PRESS: MICROECONOMETRICS USING STATA

Authors: A. Colin Cameron and Pravin K. Trivedi
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Microeconometrics Using Stata provides an outstanding introduction to microeconometrics and how to do microeconomic research using Stata. Aimed at students and researchers, this book covers important 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 microeconomic methods available in Stata.

Early in the book, Cameron and Trivedi provide an introduction to simulation methods and then use them to illustrate important features of the estimators and tests discussed in the rest of the book. While simulation methods are important tools for econometricians, they are not covered in standard textbooks. The introduction to and use of simulation methods in this book provides students and researchers with techniques they can use in future work.

Cameron and Trivedi provide an introduction to and an in-depth Stata example of each topic discussed, and they reference their 2005 textbook, *Microeconometrics: Methods and Applications*, where appropriate. By combining intuitive introductions and detailed discussions of Stata examples, *Microeconometrics Using Stata* provides an invaluable hands-on introduction to microeconometrics.

While the Stata examples provide an important foundation, the authors also show how to use some of Stata's programming features to implement methods for which there are not yet commands. The book is not a detailed introduction to Stata programming but instead shows how to solve programming problems with a minimum of formal programming. 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.

The authors' choice of topics perfectly reflects the current practice of modern microeconometrics. After providing a brief introduction to Stata, the authors introduce 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 and of quantile regression methods.

The next section of the book covers estimators for the parameters of linear panel-data models. The breadth of topics covered is unique: along with covering the standard random-effects and fixed-effects methods, the authors also discuss the mixed linear models used in many areas outside of econometrics.

After introducing methods for nonlinear regression models, the authors introduce how to code new, nonlinear estimators in Stata. In addition to providing important details about nonlinear methods, which are omitted from most econometrics textbooks, this section shows researchers and students how to easily implement new nonlinear estimators.

Next, the authors discuss inference using analytical and bootstrap approximations to the distribution of test statistics. While this section highlights the power of Stata to easily obtain bootstrap approximations, it also provides an excellent introduction to the basic elements of statistical inference.

The authors then include a long section about methods for different nonlinear models. They begin by providing a detailed discussion of methods for a binary dependent variable. This chapter is followed by chapters about multinomial models, Tobit and selection models, count-data models, and nonlinear panel-data models.

Two appendices about Stata programming complete the book.

The unique combination of topics, introductions to methods, and hands-on Stata examples make this book an important addition to the library of anyone who uses microeconomic methods.

Sign up at <http://www.stata-press.com/forthcoming.html> to be notified when this book becomes available.

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ABOUT THE AUTHORS

Colin Cameron is a professor of economics at the University of California–Davis where he teaches 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 research interests span a range of topics within microeconometrics. He is a past director of the Center on Quantitative Social Science Research at UC Davis, and he is currently an associate editor of the *Stata Journal*.

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Cameron and Trivedi's joint work includes research articles on econometric models and tests for count data, the Econometric Society monograph *Regression Analysis of Count Data*, and the graduate-level text *Microeconometrics: Methods and Applications*.

