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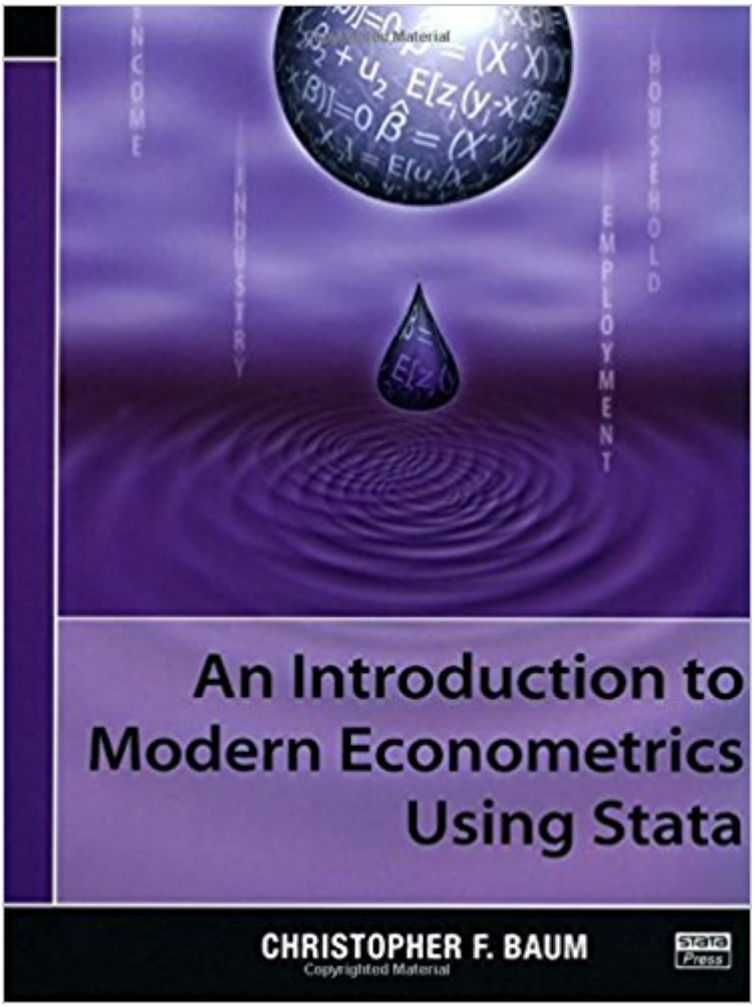
An Introduction To Modern Econometrics Using Stata



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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

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

dot com.

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.

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.

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