



# An Introduction to Modern Econometrics Using Stata

By Christopher F. Baum

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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.

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## **Editorial Review**

### **Review**

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. . . . a valuable companion to undergraduate- and graduate-level econometric textbooks.

-Serena Ng, Department of Economics, University of Michigan, Ann Arbor, USA

Christopher 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, USA

This 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

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#### **Thomas Williamson:**

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**Lucille Yang:**

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