



Microeconometrics Using Stata, Revised Edition

A. Colin Cameron , Pravin K. Trivedi

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A complete and up-to-date survey of microeconomic methods available in Stata, *Microeconometrics Using Stata, Revised Edition* is an outstanding introduction to microeconometrics and how to execute microeconomic research using Stata. It covers topics left out of most microeconometrics textbooks and omitted from basic introductions to Stata.

This revised edition has been updated to reflect the new features available in Stata 11 that are useful to microeconomists. Instead of using `mfx` and the user-written `margeff` commands, the authors employ the new `margins` command, emphasizing both marginal effects at the means and average marginal effects. They also replace the `xi` command with factor variables, which allow you to specify indicator variables and interaction effects. Along with several new examples, this edition presents the new `gmm` command for generalized method of moments and nonlinear instrumental-variables estimation. In addition, the chapter on maximum likelihood estimation incorporates enhancements made to `ml` in Stata 11.

Throughout the book, the authors use simulation methods to illustrate features of the estimators and tests described and provide an in-depth Stata example for each topic discussed. They also show how to use Stata's programming features to implement methods for which Stata does not have a specific command. The unique combination of topics, intuitive introductions to methods, and detailed illustrations of Stata examples make this book an invaluable, hands-on addition to the library of anyone who uses microeconomic methods.

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Nathan says

I always worried that this was more of a beefed-up STATA manual than an actual econometrics book. However, my impression changed after using this for a course--both the students and the professor realized this motivated concepts much better than the pure theoretical book we were also using. Bottom line: this book is quite impressive for both the practitioner and student. It can function as an intuitive cookbook for econometric programming, as well as a course-wide treatment of microeconomic concepts.

Importantly, the book emphasizes a highly pedagogical approach to learning microeconometrics: simulating a data generating process and "seeing the results" take shape. It's a fantastic way for motivating a deeper understanding of core issues, say OLS and MLE, as well as more advanced concepts, like Monte Carlo integration and bootstrapping issues.

Bill Zhou says

Helpful!

Alexia Gaudeul says

Such microeconometrics books that mix both theory and practical use are what really made me understand, at my humble level, a little bit of how econometric analysis works. For me at least, it was the best way to learn the topic, quite far away from complicated theoretical considerations such as those in Greene's "Econometric Analysis" (though I see it has improved with more practical considerations).

Bill Zhou says

This book contributes much more than Stata user manual. Theoretical explanations, combining with practical examples, lead this book exceptional. If you are Stata-dependent user, this book will teach you from A to Z by using Stata.
