

```

class linreg
{
public:

    void          setup()
    real scalar  N()
    real scalar  k()
    real scalar  K()
    real colvector b_x()
    real scalar  b_c()
    real colvector b()
    real matrix   v()
    real scalar  s2()
    real scalar  ee()
    real colvector yhat()

protected:

    // ----- inputs
    pointer(real colvector) scalar  y
    pointer(real matrix) scalar    x
    real scalar                cons

    // ----- derived

    real matrix   xx          // x'x; K x K
    real colvector xy         // x'y; K x K
    real matrix   xxinv       // (x'x)^(-1); K x K
    real colvector b          // coefficients; K x 1
    real matrix   v          // variance matrix (VCE); K x K
    real scalar  s2          // variance of e
    real scalar  yy          // y'y
    real scalar  ee          // e'e, error sum of squares
    real scalar  k_adj
    real scalar  k_adj

/*
    Deviation from mean notation:
        s = x - mean(x)    x as deviation from mean
        t = y - mean(y)    y as deviation from mean
*/
}

```

# Programming In Stata And Mata

**Christopher F. Baum**



## **Programming In Stata And Mata:**

*An Introduction to Stata Programming* Christopher F. Baum, 2016 The second edition of this book contains several new recipes illustrating how do files ado files and Mata functions can be used to solve programming problems Several recipes have also been updated to reflect new features in Stata added between versions 10 and 14 The discussion of maximum likelihood function evaluators has been significantly expanded in this edition The new topics covered in this edition include factor variables and operators use of margins marginsplot and suest Mata based likelihood function evaluators and associative arrays Preface

**An Introduction to Modern Econometrics Using Stata** Christopher F. Baum, 2006-08-17 Integrating a contemporary approach to econometrics with the powerful computational tools offered by Stata this introduction illustrates how to apply econometric theories used in modern empirical research using Stata The author emphasizes the role of method of moments estimators hypothesis testing and specification analysis and provides practical examples that show how to apply the theories to real data sets The book first builds familiarity with the basic skills needed to work with econometric data in Stata before delving into the core topics which range from the multiple linear regression model to instrumental variables estimation

**Handbook of Research Methods and Applications in Empirical Microeconomics** Hashimzade, Nigar, Thornton, Michael A., 2021-11-18 Written in a comprehensive yet accessible style this Handbook introduces readers to a range of modern empirical methods with applications in microeconomics illustrating how to use two of the most popular software packages Stata and R in microeconomic applications

**Experimetrics** Peter Moffatt, 2020-10-06 This advanced textbook is an essential guide to discovering new and more illuminating ways to analyse the econometric modelling of experimental data Peter Moffatt one of the world's experts in the field covers a range of techniques from the familiar such as treatment testing to lesser known ones such as finite mixture models and the method of maximum simulated likelihood The book takes a hands on approach by explaining STATA commands in detail In addition difficult problems inherent in the methodology are addressed such as the parametric estimation of social preference models quantal response models and learning models An indispensable book for researchers and advanced students in experimental and behavioural economics who want to come to grips with the field of Experimetrics The companion website [www.palgrave.com/moffatt](http://www.palgrave.com/moffatt) contains All data sets in Stata format used as examples in the book An executable Stata do file containing stata commands and programs used in examples And An Excel file containing some Excel calculations presented in the text

**The Encyclopedia of Research Methods in Criminology and Criminal Justice, 2 Volume Set** J. C. Barnes, David R. Forde, 2021-09-08 Das umfassendste Referenzwerk zu Forschungsdesign und methoden in Kriminologie und Strafjustiz Die Encyclopedia of Research Methods in Criminology and Criminal Justice bietet einen umfassenden berblick dar ber welche Forschungsmethoden und statistischen Verfahren in der Kriminologie und den Strafjustizsystemen rund um die Welt bevorzugt zur Anwendung kommen Das Werk enth lt Beitr ge von f hrenden Wissenschaftlern und Fachleuten auf dem Gebiet

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**Palgrave Handbook of Econometrics** Terence C. Mills, Kerry Patterson, 2009-06-25 Following this seminal Palgrave Handbook of Econometrics Volume I this second volume brings together the finest academics working in econometrics today and explores applied econometrics containing contributions on subjects including growth development econometrics and applied econometrics and computing

**The Mata Book** William Gould, William W. Gould, 2018 The Mata Book A Book for Serious Programmers and Those Who Want to Be is the book that Stata programmers have been waiting for Mata is a serious programming language for developing small and large scale projects and for adding features to Stata What makes Mata serious is that it provides structures classes and pointers along with matrix capabilities The book is serious in that it covers those advanced features and teaches them The reader is assumed to have programming experience but only some programming experience That experience could be with Stata's ado language or with Python Java C Fortran or other languages like them As the book says being serious is a matter of attitude not current skill level or knowledge The author of the book is William Gould who is also the designer and original programmer of Mata of Stata and who also happens to be the president of StataCorp

*Wonderpedia of NeoPopRealism Journal, In the News 2011-2013* Nadia Russ, 2015-08-07

**Stata Base Reference Manual**, 2005 **Stata Multivariate Statistics Reference Manual** StataCorp LP., 2005 **Regression Analysis of Count Data** A. Colin Cameron, Pravin K. Trivedi, 2013-05-27 Students in both social and natural sciences often seek regression methods to explain the frequency of events such as visits to a doctor auto accidents or new patents awarded This book now in its second edition provides the most comprehensive and up to date account of models and methods to interpret such data The authors combine theory and practice to make sophisticated methods of analysis accessible to researchers and practitioners working with widely different

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**Regression Analysis of Count Data** Adrian Colin Cameron, Pravin K. Trivedi, 2013-05-27 This book provides the most comprehensive and up to date account of regression methods to explain the frequency of events

The Journal of Economic Perspectives, 2005 This journal attempts to fill a gap between the general interest press and other academic economics journals Its articles relate to active lines of economics research economic analysis of public policy issues state of the art economic thinking and directions for future research It also aims to provide material for classroom use and to address issues relating to the economics profession

Using Stata for Principles of Econometrics Lee C. Adkins, R. Carter Hill, 2012-08-07 This is the Using Stata text for Principles of Econometrics 4th Edition Principles of Econometrics is an introductory book for undergraduate students in economics and finance and can be used for MBA and first year graduate students in many fields The 4th Edition provides students with an understanding of why econometrics is necessary and a working knowledge of basic econometric tools This text emphasizes motivation understanding and implementation by introducing very simple economic models and asking economic questions that students can answer

**The American Economic Review**, 2005 *AMSTAT News*, 2005 **Bayesian Analysis with Stata** John Thompson, 2014-05-06 Bayesian Analysis with Stata is a compendium of Stata user written commands for Bayesian analysis

*American Journal of Public Health*, 2005-07 *Mata Reference Manual: Mata matrix programming [M-0]-[M-3]*, 2009

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