Using Stata

For *Principles of Econometrics, Fifth Edition*

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Lee Adkins dedicates this work to his lovely and loving wife, Kathy

Carter Hill dedicates this work to Stan Johnson and George Judge

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PREFACE

This book is a supplement to *Principles of Econometrics, 5th Edition* by R. Carter Hill, William E. Griffiths and Guay C. Lim (Wiley, 2018), hereinafter POE5. This book is not a substitute for the textbook, nor is it a stand alone computer manual. It is a companion to the textbook, showing how to perform the examples in the textbook using Stata Release 15. This book will be useful to students taking econometrics, as well as their instructors, and others who wish to use Stata for econometric analysis.

Stata is a very powerful program that is used in a wide variety of academic disciplines. The website is **http://www.stata.com**. There you will find a great deal of documentation. One great and visual resource is at UCLA: **https://stats.idre.ucla.edu/stata/**. We highly recommend this website.

In addition to this computer manual for Stata, there are similar manuals and support for the software packages EViews, Excel, Gretl and SAS. In addition, all the data for POE5 in various formats, including Stata, are available at **http://www.wiley.com/college/hill**.

Individual Stata data files, errata for this manual and the textbook can be found at **http://www.principlesofeconometrics.com/**.

The chapters in this book parallel the chapters in POE5. Thus, if you seek help for the examples in Chapter 11 of the textbook, check Chapter 11 in this book. However within a Chapter the sections numbers in POE5 do not necessarily correspond to the Stata manual sections. Data files and other resources for POE5 can be found at **http://www.stata.com/texts/s4poe5**.

We welcome comments on this book, and suggestions for improvement. We would like to acknowledge the help of the Stata Corporation, and in particular Bill Rising, for answering many of our questions and improving our prose and code.

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BRIEF CONTENTS

CONTENTS