```
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

Rachel Sandford

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 operatores 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 microeconometric 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 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

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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   **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   **Issues in Information Science Research: 2011 Edition** ,2012-01-09 Issues in Information Science Research 2011 Edition is a ScholarlyEditions eBook that delivers timely authoritative and comprehensive information about Information Science Research The editors have built Issues in Information Science Research 2011 Edition on the vast information databases of ScholarlyNews You can expect the information about Information Science Research in this eBook to be deeper than what you can access anywhere else as well as consistently reliable authoritative informed and relevant The content of Issues in Information Science Research 2011 Edition has been produced by the world s leading scientists engineers analysts research institutions and companies All of the content is from peer reviewed sources and all of it is written assembled and edited by the editors at ScholarlyEditions and available exclusively from us You now have a source you can cite with authority confidence and credibility More information is available at http www ScholarlyEditions com

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