```
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

Terence C. Mills,Kerry Patterson

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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