

THE STATA NEWS

Volume 16

January/February/March 2001

www.stata.com



Stata 7

Stata 7 is now shipping. Many of you have already upgraded, but in case you missed our earlier announcements, here are some of the highlights of Stata 7:

- Cluster analysis, including partitioning and hierarchical methods, a host of similarity measures, and the ability to program new methods
- Nested logit
- New panel data estimators, including Arellano-Bond, autoregression, instrumental variables, and more
- New survival analysis methods, including frailties/heterogeneity, continuously time varying covariates, stratification, SMR ratios, and more
- Marginal effects and elasticities for almost all estimators
- Receiver operating characteristics (ROC) curves and analysis
- Linear constraints for maximum likelihood estimators
- Many enhancements to GLMs
- New output markup language that improves the look of output
- Windowed interface for Unix
- Internet search for user-written commands
- Long variable names – 32 characters
- Sort stability for all commands
- Line styles for graphs
- 8 to 12% faster

These are just the highlights, Stata 7 has many more new features. You can see the details by pointing your web browser at www.stata.com and clicking on “New Release”.

Special pricing on upgrades is still available through February 28th.

Ordering Stata 7

To place a new or upgrade order, use the enclosed order form, call
800-782-8272 (US)
800-248-8272 (Canada)
979-696-4600 (worldwide)
979-696-4601 (FAX)

or place your order on-line at www.stata.com.

First North American Stata users group meeting

We would like to invite everyone interested in becoming a more informed Stata user to attend the first North American Stata users group meeting. The meeting will take place in Boston, MA at the Longwood Galleria on the 12th and 13th of March. This meeting provides the opportunity to interact with other Stata users from many disciplines and to hear some timely talks on how people are using and extending Stata to solve problems and do statistics.

The wide range of interesting topics on the preliminary program below is indicative of the broad cross-section of Stata users who will be present. There will be talks of interest to new Stata users as well as Stata veterans. Some talks will focus on how to use new estimation and testing commands that have been implemented by the presenters. Others will present approaches to common but complex data management issues. StataCorp developers, including the president of StataCorp, will be presenting some of the new features in Stata 7 and will be involved in open discussions. There will be presentations from Health Science, Social Science and “pure statistics” perspectives.

Organizers: Kit Baum, Boston College
Nicholas Cox, University of Durham
Marcello Pagano, Harvard School of Public Health

Where: Longwood Galleria, Boston, MA

When: 12th and 13th of March 2001

Invited: Anyone interested in becoming a more informed Stata user

Information & registration: www.stata.com/support/meeting/1nasug/
Also see the enclosed registration form

(Preliminary program continued on next page)

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Preliminary program, user group meeting

Session 1, 12 March 2001, 0900-1030

Estimation and fitting

Fitting Generalized Estimating Equation (GEE) regression models in Stata
Nicholas Horton, *Boston University School of Public Health*

The Quadratic Assignment Procedure (QAP)
William Simpson, *Harvard Business School*

The normal mixture decomposition
Stanislav Kolenikov, *University of North Carolina at Chapel Hill*

Session 2, 12 March 2001, 1100-1200

Model testing

Post-estimation commands for regression models for categorical and count outcomes
Jeremy Freese, *University of Wisconsin*
J. Scott Long, *University of Indiana*

Testing for omitted variables
Jeroen Weesie, *Utrecht University*

Session 3, 12 March 2001, 1330-1500

Survey and multilevel data analysis

Computing variances from data with complex sampling designs: A comparison of Stata and SPSS
Alicia C. Dowd, *Univ. Mass. Boston, Graduate College of Education*
Michael B. Duggan, *Suffolk University*

svytabs: A program for producing complex survey tables
Michael Blasnik, *Blasnik & Associates*

Simple cases of multilevel models
Rich Goldstein

Session 4, 12 March 2001, 1530-1715

Longitudinal data analysis

Date and time tags for filenames in WinXX
Harriet E. Griesinger, *Wellesley Child Care Research Partnership*

Efficient management of multi-frequency panel data with Stata
Christopher F. Baum, *Boston College*

Challenges of creating and working with cross-year-family-individual files: An example from the PSID dataset
Petia Petrova, *Boston College*

Analysis of longitudinal data in Stata, Splus and SAS
Rino Bellocco, *Karolinska Institute*

Session 5, 13 March 2001, 0900-1030

Assorted topics

Stata teaching tools
Phil Ender, *UCLA Department of Education*

Three-valued logic operations in Stata
David Kantor, *Johns Hopkins University, Institute for Policy Studies*

Analyzing circular data in Stata
Nicholas J. Cox, *University of Durham*

Session 6, 13 March 2001, 1100-1200

Econometric analysis of panel data in Stata

Analyzing panel data in Stata: An extended example
David Drukker, *Stata Corporation*

Session 7, 13 March 2001, 1330-1500

Report to users

William W. Gould, *Stata Corporation*

Session 8, 13 March 2001, 1530-1700

Wishes and grumbles

Christopher F. Baum (moderator), *Boston College and RePEc*

From the Stata Bookstore

Applied Logistic Regression (2nd Edition)

The second edition of *Applied Logistic Regression*, by David W. Hosmer and Stanley Lemeshow, provides an excellent updated reference to the advances in methodology in logistic regression that have taken place over the last ten years.

While the first edition has served as one of the few comprehensive treatments of logistic regression available, the second edition introduces many enhancements in the areas of assessing model fit, estimation using data from complex survey samples, regression models for multinomial data, ordinal data, and data with correlated responses. In addition, consideration is now given to exact tests and sample size calculations.

Many of the analyses in the book were performed in Stata and can be replicated in Stata with data from the text. The data are available for download from ftp://ftp.wiley.com/public/sci_tech_med/logistic. In particular, Stata's `svylogit` command can be used for fitting logistic regression models with survey data.

Additional information on this book, as well as others, can be found in the Stata Bookstore at www.stata.com/bookstore/. You may order books from the Bookstore website or by using the enclosed order form.



Title: *Applied Logistic Regression*
(Second edition)

Authors: David W. Hosmer, Jr. and
Stanley Lemeshow

Publisher: John Wiley & Sons, Inc.

Copyright: 2000

ISBN: 0-471-35632-8

Pages: 373; hardcover

Price: \$84.75

Latest NetCourse™ schedule

The Stata NetCourses™ have been well-received by participants as is reflected in the following remarks:

- "I thought the material was excellent. I was also impressed by the opportunity the students had to ask questions and the efforts made by the Course Leaders to answer them regardless of how complicated the question."
- "I thought the NetCourse was superior because of the quality of the notes and the emphasis on intuition."
- "The NetCourses are simply great."

All four NetCourses will begin on March 30 and will continue through May 11, with the exception of NC-152, which has an additional week for discussion. A brief summary of the upcoming NetCourses is listed below. For more details on how NetCourses work and for course syllabi, visit www.stata.com/info/products/netcourse.

An enrollment form for the four upcoming NetCourses has been enclosed with the Stata News. You can also enroll online at www.stata.com/info/products/netcourse/enrollment.html.

NC-101. Introduction to Stata

NC-101 is designed to take smart, knowledgeable people and turn them into proficient interactive users of Stata. The course covers not just the obvious such as getting data into Stata, but also covers lots of detailed techniques and tricks to make you a powerful Stata user. From web update features and match-merging to using `by` groups and explicit subscribing, many of Stata's key concepts are explored.

Introduction to Stata	
Prerequisites	Stata 7
Date offered	March 30 – May 11
Course Leaders	Pete Huckelba and Allen McDowell
Enrollment Deadline	March 26
Price	\$95

NC-151. Introduction to Stata programming

NC-151 is intended for all Stata users. Through a combination of lectures, example applications, and carefully chosen problems, the course addresses the full range of methods and techniques necessary to be most productive in the Stata environment. Beginning with effective ways to organize both simple and complicated analyses in Stata, NetCourse 151 then moves into programming elements that can be used to work more efficiently. Key programming topics include macro processing, program flow of control, using `do`-files, programming `ado`-files, Monte-Carlo simulations, and bootstrapped standard errors.

Introduction to Stata programming	
Prerequisites	Stata 7; basic knowledge of using Stata interactively
Date offered	March 30 – May 11
Course Leaders	Shannon Driver and Allen McDowell
Enrollment Deadline	March 26
Price	\$125

NC-152. Advanced Stata programming

The goal of NC-152 is to turn knowledgeable Stata programmers into Stata programming masters. It is assumed that you know what needs programming and to some extent how. Now, you want to add your own commands to Stata and learn to produce professional-level tools for use by you and others.

NC-152 teaches you how to create and debug new commands that are indistinguishable from the commands in Stata. You will learn how to parse both standard and nonstandard Stata syntax using the intuitive `syntax` command, how to manage and process saved results, how to process `by` groups, and more.

Advanced Stata programming	
Prerequisites	Stata 7; NC-151 or equivalent knowledge
Date offered	March 30 – May 18
Course Leaders	Jeff Pitblado and Allen McDowell
Enrollment Deadline	March 26
Price	\$150

NC-631. Introduction to Survival Analysis with Stata

NC-631 is intended for biostatisticians and others who use Stata to perform survival analysis. Being given by William Gould and Roberto Gutierrez—the same people who designed and wrote Stata's `st` system—the course begins with an introduction of survival-analysis concepts and then covers the use of nonparametric methods to describe and analyze survival data and the estimation of parametric and semiparametric (Cox) survival models.

The emphasis is on applying concepts and the Stata software to real-world problems from the biostatistical and economics realms.

Introduction to Survival Analysis with Stata	
Prerequisites	Stata 7; NC-101 or equivalent knowledge
Date offered	March 30 – May 11
Course Leaders	William Gould and Roberto Gutierrez
Enrollment Deadline	March 26
Price	\$245

Coming soon from Stata Press

Generalized Linear Models and Extensions

James Hardin and Joseph Hilbe provide a comprehensive new text on General Linear Models (GLMs) that serves as the perfect companion text to Stata's newly updated `glm` command now available with Stata 7. Included in the text are extensive treatments of the several variance estimators in `glm`, such as the outer product of the gradient (OPG), sandwich, unbiased sandwich, jackknife, bootstrap, and HAC estimators. Several model fit diagnostics and model test statistics are also given. The examples in the text are performed exclusively using Stata.

This new text is currently in press and will be available in late February or early March. Orders may be placed now.

Title: *Generalized Linear Models and Extensions*
 Authors: James Hardin and Joseph Hilbe
 Publisher: StataPress
 Copyright: 2001
 ISBN: 1-881228-60-6
 Pages: 250; paperback
 Price: \$45.00

7th annual UK Stata user group meeting announcement and call for papers

The 7th annual UK Stata user group meeting will be held on the 14th and 15th May 2001 at the Royal Statistical Society in London. The scientific organizers of the meeting are Bianca De Stavola, London School of Hygiene and Tropical Medicine; and Stephen Jenkins, University of Essex; in conjunction with Timberlake Consultants, the UK distributors of Stata.

When: 14th and 15th of May 2001
 Where: Royal Statistical Society, London
 Invited: All are welcome to attend
 More info: www.stata.com/support/meeting/7uk/

Please send contribution submissions to either Bianca De Stavola (Bianca.Stavola@lshtm.ac.uk) or Stephen Jenkins (stephenj@essex.ac.uk) as soon as possible, and by the end of February 2001 at the latest.

THE STATA NEWS is published 4 times a year. It is free to all registered users of Stata.



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