

# Getting Started in Stata

August 31, 2014

Please note: all ado files must be placed in the c:\ado\plus\ directory on your computer

## Chapter 1: p. 7

### Getting Started in Stata

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Access the Amherst Weather Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Amherst Weather.]

or

Click on the red computer icon



Amherst Weather Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, list the data using the **list** command. In the Command window type

- **list Year Month Precip** then strike **Enter**.

A listing of the variables for all the months now appears. You can move through the list quickly by holding the Tab key down.

Second, calculate the summary statistics for the entire period using the **popsummarize** command. In the Command window type:

- **popsummarize Precip** then strike **Enter**.

Summary statistics for all the months appears.

Third, calculate the summary statistics for the summer months using the **popsummarize** command. In the Command window type:

- **popsummarize Precip if Month == 6** then strike **Enter**.  
NB: Note the two equal signs.
- **popsummarize Precip if Month == 7** then strike **Enter**.
- **popsummarize Precip if Month == 8** then strike **Enter**.

Stata reports the summary statistics for the 6<sup>th</sup>, 7<sup>th</sup>, and 8<sup>th</sup> months (June, July, and August).

Last, do not forget to close the file and exit from Stata. In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
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Access the Stock Market Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Stock Market.]

or

Click on the red computer icon



Stock Market Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Calculate the covariance matrix using the **popcovarmatrix** command. In the command window type:

- **popcovarmatrix Precip NasdaqGrowth** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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Access the Stock Market Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Stock Market.]

or

Click on the red computer icon



Stock Market Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Calculate the correlation matrix using the **correlate** command. In the command window type:

- **correlate Precip NasdaqGrowth DJGrowth** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Amherst Weather Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Amherst Weather.]

or

Click on the red computer icon



Amherst Weather Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Calculate summary statistics for 1964 and for 1975 using the **popsumssd** command. In the Command window type:

- **popsumssd Precip if Year == 1964** then strike **Enter**.  
NB: Note the two equal signs.
- **popsumssd Precip if Year == 1975** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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Access the Amherst Weather Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Amherst Weather.]

or

Click on the red computer icon



Amherst Weather Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the **generate** command. In the Command window type:

- **generate TwoPlusPrecip = 2 + Precip** then strike **Enter**.

Second, calculate the population statistics using the **popsumssd** command. In the Command window type:

- **popsumssd TwoPlusPrecip if Year == 1975** then strike **Enter**.  
NB: Note the two equal signs.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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Access the Amherst Weather Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Amherst Weather.]

or

Click on the red computer icon



Amherst Weather Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the **generate** command. In the Command window type:

- **generate PrecipCm = 2.54\*Precip** then strike **Enter**.  
NB: The asterisk, \*, is Stata's multiplication symbol.

Second, calculate the population statistics for 1975 using the **popsumssd** command. In the Command window type:

- **popsumssd PrecipCm if Year == 1975** then strike **Enter**.  
NB: Note the two equal signs.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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Access the Student SAT Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Student Data.]

or

Click on the red computer icon



Student Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, calculate the population summary statistics using the **popsumssd** command. In the Command window type:

- **popsumssd SatMath** then strike **Enter**.
- **popsumssd SatVerbal** then strike **Enter**.

Second, calculate the population covariance matrix using the **popcovarmatrix** command. In the Command window type:

- **popcovarmatrix SatMath SatVerbal** then strike **Enter**.

Third, calculate correlation matrix using the **correlate** command. In the Command window type:

- **correlate SatMath SatVerbal** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-



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Access the Student SAT Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Student Data.]

or

Click on the red computer icon



Student Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the generate command. In the Command window type:

- **generate SatSum = SatMath + SatVerbal** then strike **Enter**.

Second, calculate the population summary statistics using the **popsumssd** command. In the Command window type:

- **popsumssd SatSum** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Student SAT Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Student Data.]

or

Click on the red computer icon



Student Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, calculate the population summary statistics for all students using the **popsumssd** command. In the Command window:

- **popsumssd SatMath** then strike **Enter**.

Second, calculate the population summary statistics for women and then for men using the **popsumssd** command. In the Command window:

- **popsumssd SatMath if SexM1 == 0** then strike **Enter**.  
NB: Note the two equal signs.
- **popsumssd SatMath if SexM1 == 1** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 5: p. 163

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Access Professor Lord's First Quiz Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Professor Lord's First Quiz  
or  
Click on the red computer icon



Professor Lord's First Quiz Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression with y as the dependent variable and x as the explanatory variable using the **regress** command. In the Command window type:

- **regress y x** then strike **Enter**.

Stata reports the estimates of the parameters in the Coef. Column. The estimate of x's coefficient is 1.2 and the estimate of the constant is 63.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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Access the Regression Example Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Regression Example.]

or

Click on the red computer icon



Regression Example Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression with y as the dependent variable and x as the explanatory variable using the **regress** command. In the Command window type:

- **regress y x** then strike **Enter**.

Stata reports the estimates of the parameters in the Coef. Column. The estimate of x's coefficient is 2.4 and the estimate of the constant is 10.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 5: p. 177

### Getting Started in Stata

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Access the Crude Oil Production Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Crude Oil Production  
or  
Click on the red computer icon



Crude Oil Production Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression using the **regress** command. In the Command window type:

- **regress OilProdBarrels Price** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 6: p. 210

### Getting Started in Stata

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Access the Crude Oil Production Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Crude Oil Production  
or  
Click on the red computer icon



Crude Oil Production Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the **generate** command. In the Command window type:

- **generate OilProdGallons = OilProdBarrels\*42** then strike **Enter**.  
NB: The asterisk, \*, is Stata's multiplication symbol.

Second, estimate the regression using the **regress** command. In the Command window type:

- **regress OilProdGallons Price** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 6: p. 211

### Getting Started in Stata

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Access the Crude Oil Production Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Crude Oil Production  
or  
Click on the red computer icon



Crude Oil Production Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the **generate** command. In the Command window type:

- **generate OilProdBarrelsPlus1000 = OilProdBarrels + 1000**  
then strike **Enter**.

Second, estimate the regression using the **regress** command. In the Command window type:

- **regress OilProdBarrelsPlus1000 Price**  
then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear**  
then strike **Enter**.
  - **exit**  
then strike **Enter**.
-

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### Getting Started in Stata

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Access the Gasoline Consumption Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and  
select Gasoline Consumption  
or  
Click on the red computer icon



Gasoline Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression with GasCons, gasoline consumption, as the dependent variable and PriceDollars, the price expressed in dollars, as the explanatory variable using the **regress** command. In the Command window type:

- regress GasCons PriceDollars** then strike **Enter**.

Second, generate the price of gasoline expressed in cents using the **generate** command. In the Command window type:

- generate PriceCents = PriceDollars\*100** then strike **Enter**.  
NB: The asterisk, \*, is Stata's multiplication symbol.

Third, estimate the regression with GasCons, gasoline consumption, as the dependent variable and PriceCents, the price expressed in cents, as the explanatory variable using the **regress** command. In the Command window type:

- regress GasCons PriceCents** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- clear** then strike **Enter**.
  - exit** then strike **Enter**.
-



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Access the Gasoline Consumption Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Gasoline Consumption  
or  
Click on the red computer icon



Gasoline Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression with GasCons, gasoline consumption, as the dependent variable and PriceDollars, the price expressed in dollars, as the explanatory variable using the **regress** command. In the Command window type:

- **regress GasCons PriceDollars** then strike **Enter**.

Second, generate the price of gasoline plus 2 using the **generate** command. In the Command window type:

- **generate PriceDollarsPlus2 = PriceDollars + 2** then strike **Enter**.

Third, estimate the regression with GasCons, gasoline consumption, as the dependent variable and PriceDollarsPlus2, the price plus two, as the explanatory variable using the **regress** command. In the Command window type:

- **regress GasCons PriceDollarsPlus2** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Gasoline Consumption Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Gasoline Consumption  
or  
Click on the red computer icon



Gasoline Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the logarithm of gasoline consumption and the logarithm of price using the **generate** command. In the Command window type:

- **generate LogQ = log(GasCons)** then strike **Enter**.
- **generate LogP = log(PriceDollars)** then strike **Enter**.

Second, estimate the regression with LogQ, the logarithm of quantity, as the dependent variable and LogP, the logarithm of price, as the explanatory variable using the **regress** command. In the Command window type:

- **regress LogQ LogP** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Gasoline Consumption Data online:

[  To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Gasoline Consumption  
or  
Click on the red computer icon



Gasoline Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variables LogQ and/or LogP are not listed in the Variables window, generate them using the **generate** command. In the Command window type:

- **generate LogQ = log(GasCons)** then strike **Enter**.
- **generate LogP = log(PriceDollars)** then strike **Enter**.

Second, generate the sum of the logarithms using the **generate** command. In the Command window type:

- **generate LogQPlusLogP = LogQ + LogP** then strike **Enter**.

Third, estimate a regression with LogQPlusLogP, as the dependent variable and LogP as the explanatory variable using the **regress** command. In the Command window type:

- **regress LogQPlusLogP LogP** then strike **Enter**.

Last, do not forget to close the file and exit from Stata. In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Beef Demand Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Beef Demand  
or  
Click on the red computer icon



Beef Demand Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variables LogQ and/or LogP are not listed in the Variables window, generate them using the **generate** command. In the Command window type:

- **generate LogQ = log(Q)** then strike **Enter**.
- **generate LogP = log(P)** then strike **Enter**.

Second, generate the logarithms of income and chicken price using the **generate** command. In the Command window type:

- **generate LogI = log(I)** then strike **Enter**.
- **generate LogChickP = log(ChickP)** then strike **Enter**.

Third, estimate the unrestricted regression using the **regress** command. In the Command window type:

- **regress LogQ LogP LogI LogChickP** then strike **Enter**.

Fourth, test the restriction using the **test** command. In the Command window type:

- **test LogP + LogI + LogChickP = 0** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Beef Demand Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Beef Demand  
or  
Click on the red computer icon



Beef Demand Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variables LogQ, LogP, LogI, and/or LogChickP are not listed in the Variables window, generate them using the **generate** command. In the Command window type:

- **generate LogQ = log(Q)** then strike **Enter**.
- **generate LogP = log(P)** then strike **Enter**.
- **generate LogI = log(I)** then strike **Enter**.
- **generate LogChickP = log(ChickP)** then strike **Enter**.

Second, estimate the unrestricted regression using the **regress** command. In the Command window type:

- **regress LogQ LogP LogI LogChickP** then strike **Enter**.

Third, test the restriction using the **test** command. In the Command window type:

- **test LogP = LogI = LogChickP = 0** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

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### Getting Started in Stata

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Access the Beef Demand Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Beef Demand  
or  
Click on the red computer icon



Beef Demand Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variables LogQ, LogP, LogI, and/or LogChickP are not listed in the Variables window, generate them using the **generate** command. In the Command window type:

- **generate LogQ = log(Q)** then strike **Enter**.
- **generate LogP = log(P)** then strike **Enter**.
- **generate LogI = log(I)** then strike **Enter**.
- **generate LogChickP = log(ChickP)** then strike **Enter**.

Second, estimate the unrestricted regression using the **regress** command. In the Command window type:

- **regress LogQ LogP LogI LogChickP** then strike **Enter**.

Third, test the restriction using the **test** command. In the Command window type:

- **test LogChickP = 0** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 12: p. 388

### Getting Started in Stata

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Access the Beef Demand Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoffer/econometrics> and select Beef Demand or Click on the red computer icon



Beef Demand Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress Q P I ChickP** then strike **Enter**.

Second, generate a new variable, the estimated values of the dependent variable using the **predict** command. In the Command window type:

- **predict Fitted, xb** then strike **Enter**.

Third, generate a second new variable, the square of the estimated values of the dependent variable using the **generate** command. In the Command window type:

- **generate FittedSqr = Fitted\*Fitted** then strike **Enter**.

Fourth, estimate the regression of the original regression plus the squares of the estimated values as an additional explanatory variable using the **regress** command. In the Command window type:

- **regress Q P I ChickP FittedSqr** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 12: p. 396

### Getting Started in Stata

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Access the select Presidential Election – 1982-2008 Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Presidential Election – 1982-2008.]

or

Click on the red computer icon



Presidential Election – 1982-2008 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new dependent and explanatory variables using the **generate** command. In the Command window type:

- **generate VotePresParty = PresPartyR1\*VotePartyRep + (1 - PresPartyR1)\*VotePartyDem** then strike **Enter**.
- **generate VotePresPartyTwo = 100\*VotePresParty/(VotePartyRep +VotePartyDem)** then strike **Enter**.
- **generate UnemPriorAvg = (UnemCurrent[\_n-1] + UnemCurrent[\_n-2] + UnemCurrent[\_n-3] )/3** then strike **Enter**.

NB: This is how you can lag variables in Stata. Note the underscore.

Second, estimate the regression using the **regress** command. In the Command window type:

- **regress VotePresPartyTwo UnemPriorAvg** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-




## Chapter 12: p. 407

### Getting Started in Stata

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Access the Cigarette Consumption Data online:

[  To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and  
select Cigarette Consumption  
or  
Click on the red computer icon



Cigarette Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First we run the regression using the **regress** command. In the Command window type:

- **regress Tax TobProdPC** then strike **Enter**.

Second, generate a new variable, the estimated values of the dependent variable using the **predict** command. In the Command window type:

- **predict Fitted, xb** then strike **Enter**.

Third, generate a second new variable, the square of the estimated values of the dependent variable using the **generate** command. In the Command window type:

- **generate FittedSqr = Fitted\*Fitted** then strike **Enter**.

Fourth, estimate the regression of the original regression plus the squares of the estimated values as an additional explanatory variable using the **regress** command. In the Command window type:

- **regress Tax TobProdPC FittedSqr** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
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## Chapter 12: p. 407

### Getting Started in Stata

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Access the Cigarette Consumption Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Cigarette Consumption  
or  
Click on the red computer icon



Cigarette Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, generate the new variable using the **generate** command. In the Command window type:

- generate SqrtTobProdPC = sqrt(TobProdPC)** then strike **Enter**.

or

- generate SqrtTobProdPC =TobProdPC^.5** then strike **Enter**.

In Stata, the character ^ denotes an exponent.

Second, estimate the regression using the **regress** command. In the Command window type:

- regress Tax SqrtTobProdPC** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- clear** then strike **Enter**.
  - exit** then strike **Enter**.
-

## Chapter 13: p. 411

### Getting Started in Stata

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Access the Faculty Salaries Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Faculty Salaries  
or  
Click on the red computer icon



Faculty Salaries Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, calculate the summary statistics for all faculty members using the **summary** command. In the Command window type:

- **summary Salary** then strike **Enter**.

Second, calculate the summary statistics for men only and for women only using the **summary** command. In the Command window type:

- **summary Salary if SexM1 == 1** then strike **Enter**.  
NB: Note the two equal signs.
- **summary Salary if SexM1 == 0** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 9: p. 411

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Access the Faculty Salaries Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Faculty Salaries  
or  
Click on the red computer icon



Faculty Salaries Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression using the **regress** command. In the Command window type:

- **regress Salary** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 13: p. 415

### Getting Started in Stata

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Access the Faculty Salaries Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Faculty Salaries  
or  
Click on the red computer icon



Faculty Salaries Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression using the **regress** command. In the Command window type:

- **regress Salary** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 15: p. 478

### Getting Started in Stata

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Access the Faculty Salaries Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Faculty Salaries  
or  
Click on the red computer icon



Faculty Salaries Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variable SexF1 is not listed in the Variables window, generate it using the **generate** command. In the Command window type:

- **generate SexF1 = 1 – SexM1** then strike **Enter**.

Second, estimate the regression using the **regress** command. In the Command window type:

- **regress Salary SexF1 SexM1 Experience, noconstant** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 15: p. 490

### Getting Started in Stata

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Access the Internet and TV Use – 1995-2002 Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Internet and TV Use – 1995-2002  
or  
Click on the red computer icon



Internet and TV Use – 1995-2002 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression using the **regress** command. In the Command window type:

- **regress LogUsersTV Year CapitalHuman CapitalPhysical GdpPC Auth**  
then strike **Enter**.

Stata automatically reports the upper and lower for the 95 percent confidence intervals in the regression results.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 15 p. 504

### Getting Started in Stata

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Access the Faculty Salaries Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Faculty Salaries  
or  
Click on the red computer icon



Faculty Salaries Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variable SexF1 is not listed in the Variables window, generate it using the **generate** command. In the Command window type:

- **generate SexF1 = 1 – SexM1** then strike **Enter**.

Second, estimate the regression using the **regress** command. In the Command window type:

- **regress Salary SexF1 SexM1 Experience, noconstant** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-



## Chapter 15: p. 508

### Getting Started in Stata

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Access the Petroleum Consumption Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and  
select Petroleum Consumption  
or  
Click on the red computer icon



Petroleum Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variable `PriceReal` is not listed in the Variables window, generate it using the **generate** command. In the Command window type:

- **generate PriceReal = PriceNom\*100/Cpi** then strike **Enter**.

Second, estimate the regression including only Massachusetts using the **regress** command. In the Command window type:

- **regress PetroConsPC PriceReal if Mass1 == 1** then strike **Enter**.  
NB: Note the two equal signs.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 15: p. 509

### Getting Started in Stata

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Access the Petroleum Consumption Data online:



- [ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and  
select Petroleum Consumption  
or  
Click on the red computer icon



Petroleum Consumption Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, if the variable `PriceReal` is not listed in the Variables window, generate it using the **generate** command. In the Command window type:

- generate `PriceReal = PriceNom*100/Cpi`** then strike **Enter**.

Second, estimate the regression including only Nebraska using the **regress** command. In the Command window type:

- regress `PetroConsPC PriceReal if Mass1 == 0`** then strike **Enter**.  
NB: Note the two equal signs.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- clear** then strike **Enter**.
  - exit** then strike **Enter**.
-

## Chapter 16: p. 515

### Getting Started in Stata

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Access the Internet Use – 1992 Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Internet Use – 1992.]

or

Click on the red computer icon



Internet Use – 1992 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress LogUsersInternet GdpPC** then strike **Enter**.

Second, generate a new variable Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Plot the scatter diagram using the **scatter** command. In the Command window type:

- **scatter Resid GdpPC** then strike **Enter**.

Last, do not forget to close the file and exit from Stata. In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 16: p. 531

### Getting Started in Stata

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Access the Internet Use – 1992 Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Internet Use – 1992.]

or

Click on the red computer icon



Internet Use – 1992 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress LogUsersInternet GdpPC** then strike **Enter**.

Second, if the variable Resid is not listed in the Variables window, generate Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Plot the scatter diagram using the **scatter** command. In the Command window type:

- **scatter Resid GdpPC** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 16: p.533

### Getting Started in Stata

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Access the Internet Use – 1992 Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Internet Use – 1992.]

or

Click on the red computer icon



Internet Use – 1992 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress LogUsersInternet GdpPC** then strike **Enter**.

Second, perform the Breusch-Pagan-Godfrey test using the **hettest** command. In the Command window type:

- **hettest, fstat** then strike **Enter**.

Stata reports the F-statistics results. Remember that probability value is calculated as a two-tail test. Since we are running a one-tail test we must divide the probability by 2.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 16: p. 540

### Getting Started in Stata

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Access the Internet Use – 1992 Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Internet Use – 1992.]

or

Click on the red computer icon



Internet Use – 1992 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the regression using the **regress** command with **vce(r)** option to denote robust standard errors. In the Command window type:

- **regress LogUsersInternet GdpPC, vce(r)** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 17: p 547

### Getting Started in Stata

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Access the Consumption and Disposable Income Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Consumption and Disposable Income.]

or

Click on the red computer icon



Consumption and Disposable Income Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress ConsDur Inc** then strike **Enter**.

Second, generate a new variable Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Third, plot the graph using the **line** command. In the Command window type:

- **line Resid Obs** then strike **Enter**.

Last, do not forget to close the file and exit from Stata. In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 17: p. 566

### Getting Started in Stata

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Access the Consumption and Disposable Income Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Consumption and Disposable Income.]

or

Click on the red computer icon



Consumption and Disposable Income Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress ConsDur Inc** then strike **Enter**.

Second, if the variable Resid is not listed in the Variables window, generate Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Third, plot the graph using the **line** command. In the Command window type:

- **line Resid Obs** then strike **Enter**.

Last, do not forget to close the file and exit from Stata. In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-



## Chapter 17: p. 568

### Getting Started in Stata

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Access the Consumption and Disposable Income Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Consumption and Disposable Income.]

or

Click on the red computer icon



Consumption and Disposable Income Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the regression using the **regress** command. In the Command window type:

- **regress ConsDur Inc** then strike **Enter**.

Second, if the variable Resid is not listed in the Variables window, generate Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Third, generate a new variable ResidLag, the residuals lagged using the **generate** command. In the Command window type:

- **generate ResidLag = Resid[\_n-1]** then strike **Enter**.

NB: This is how you can lag variables in Stata. Note the underscore.

Fourth, estimate the original with the residuals lagged as an additional explanatory variable using the **regress** command. IN the Command window type:

- **regress ConsDur Inc ResidLag** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 17: p. 570

### Getting Started in Stata

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Access the Consumption and Disposable Income Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Consumption and Disposable Income.]

or

Click on the red computer icon



Consumption and Disposable Income Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the original regression using the **regress** command. In the Command window type:

- **regress ConsDur Inc** then strike **Enter**.

Second, if the variable Resid is not listed in the Variables window, generate Resid, the residuals using the **predict** command. In the Command window type:

- **predict Resid, r** then strike **Enter**.

Third, if the variable ResidLag is not listed in the Variables window, generate ResidLag, the residuals lagged using the **generate** command. In the Command window type:

- **generate ResidLag = Resid[\_n-1]** then strike **Enter**.

NB: This is how you can lag variables in Stata. Note the underscore.

Fourth, estimate the autocorrelation model using the **regress** command. In the command window type:

- **regress Resid ResidLag, noconstant** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 17: p. 574

### Getting Started in Stata

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Access the Consumption and Disposable Income Data online:

[  To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics> and select Consumption and Disposable Income.]

or

Click on the red computer icon



Consumption and Disposable Income Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, specify the observation number variable using the **tsset** command. In the Command window type:

- **tsset Obs** then strike **Enter**.

Second estimate the regression using the Newey-West procedure to calculate robust standard errors using the **newey** command. In the Command window type:

- **newey ConsDur Inc, lag(3)** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:


- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 21: p. 671&672

### Getting Started in Stata

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Access the Panel Data – Math Data online:

- [  To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Panel Data – Math.]  
or  
Click on the red computer icon



Panel Data – Math Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, specify the cross section id variable using the **xtset** command. In the Command window type:

- **xtset StudentID** then strike **Enter**.

Second estimate the fixed effects regression using the **regressfe** command. In the Command window type:

- **regressfe MathScore MathMins** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 21: p. 680

### Getting Started in Stata

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Access the Panel Data – Chemistry Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Panel Data – Chemistry.]

or

Click on the red computer icon



Panel Data – Chemistry Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, specify the cross section id variable using the **xtset** command. In the Command window type:

- **xtset Week** then strike **Enter**.

Second estimate the fixed effects regression using the **regressfe** command. In the Command window type:

- **regressfe LabScore LabMins** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 21: p. 687

### Getting Started in Stata

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Access the Panel Data – Art Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffeconometrics>  
and select Panel Data – Art.]

or

Click on the red computer icon



Panel Data – Art Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, specify the cross section id variable using the **xtset** command. In the Command window type:

- **xtset StudentID** then strike **Enter**.

Second estimate the fixed effects regression using the **xtreg** command. In the Command window type:

- **xtreg ArtScore ArtMins, re** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 23: p. 746

### Getting Started in Stata

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Access the Market for Beef Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoffsconometrics> and select Market for Beef.]

or

Click on the red computer icon



Market for Beef Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

First, estimate the demand model using the **ivregress** command. In the Command window type:

- **ivregress 2sls Q Inc (P = Inc FeedP)** then strike **Enter**.

Second, estimate the supply model using the **ivregress** command. In the Command window type:

- **ivregress 2sls Q FeedP (P = Inc FeedP)** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-

## Chapter 24: p. 781

### Getting Started in Stata

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Access the Probit Example Data online:



[ To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select Probit Example.]

or

Click on the red computer icon



Probit Example Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the probit model by using the **probit** command. In the Command window type:

- **probit y x** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-




## Chapter 24: p. 788

### Getting Started in Stata

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Access the MLB Hitter Salaries – 2011 Data online:

[  To access this online material, go to <http://mitpress.mit.edu/westhoeffeconometrics> and select MLB Hitter Salaries – 2011.]

or

Click on the red computer icon



MLB Hitter Salaries – 2011 Data

In the File Download window:

- Click **OK**. (Note that different browsers may present you with a slightly different screen to open the workfile.)

Estimate the probit model by using the **tobit** command with the **ll(414)** option. In the Command window type:

- **tobit Salary OnBasePct, ll(414)** then strike **Enter**.

Last, do not forget to close the file and exit from Stata: In the Command window type:

- **clear** then strike **Enter**.
  - **exit** then strike **Enter**.
-