

David M. Drukker
Department of Economics and International Business
Box 2118
Huntsville Texas 77341-2118

E-mail: dxd070@shsu.edu
Phone: 936.294.4791
Office: Smith-Hutson Building (SHB) 241F

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Education

Ph.D. University of Texas at Austin, Economics, May 2000.
M.S. University of Texas at Austin, Economics, May 1997.
B.A. Oberlin College, History, 1988.

Employment

1/2020 - Present:	Associate Professor Department of Economics and International Business Sam Houston State University
1/2016 - 12/31/2019:	Executive Director of Econometrics StataCorp
6/2001 - 1/2016:	Director of Econometrics StataCorp
8/2008 - 5/2014:	Adjunct Associate Professor Department of Economics Texas A&M University
8/2008 - 2011:	Adjunct Associate Professor Department of Health Policy and Management School of Rural Public Health Texas A&M University
1/2001 - 6/2001:	Associate Director of Econometrics StataCorp
6/1999 - 1/2001:	Senior Statistician and Developer StataCorp

Languages

English, first language
Spanish, fluent

Fields of specialization

Econometrics

Statistical programming

Publications: Articles

- Drukker, David M. (2017) “Two-part models are robust to endogenous selection”, *Economics Letters*, March, 152:71–72.
- Drukker, David M. (2016) “A generalized regression-adjustment estimator for average treatment effects from panel data”. *Stata Journal* 16(4):826–836.
- Stinchcombe, M. B. and Drukker, D. M. (2013) “Regression Efficacy and the Curse of Dimensionality” in *Recent Advances and Future Directions in Causality, Prediction and Specification Analysis: Essays in Honor of Halbert L. White Jr.* Springer:New York.
- Drukker, D. M. and Ingmar R. Prucha (2013) “On the $I^2(q)$ test statistic for spatial dependence: finite-sample standardization and properties” *Spatial Economic Analysis* 8(3):271–292.
- Cattaneo, M. D and Drukker, D. M. (2013) “Estimation of Multivalued Treatment Effects under Conditional Independence”, *Stata Journal* 13(3).
- Drukker, D. M.; Peng, H.; Prucha, I. R.; and Raciborski, R. (2013) “Creating and managing spatial-weighting matrices using the `spmat` command”, *Stata Journal* 13(2):242–286.
- Drukker, D. M.; Prucha, I. R.; and Raciborski, R. (2013) “Maximum likelihood and generalized spatial two-stage least-squares estimators for a spatial-autoregressive model with spatial-autoregressive disturbances”, *Stata Journal* 13(2):221–241.
- Drukker, D. M.; Prucha, I. R.; and Raciborski, R. (2013) “A command for estimating spatial-autoregressive models with spatial-autoregressive disturbances and additional endogenous variables”, *Stata Journal* 13(2):287–301.
- Drukker, D. M., P. Egger, and I. Prucha (2013) “On Single Equation GMM Estimation of a Spatial Autoregressive Model with Autoregressive Disturbances”, *Econometric Reviews* 32(1).
- Drukker, D. M., and R. B. Gates (2011) “State Space Methods in Stata”, *Journal of Statistical Software* 41(10):1–25.
- Arraiz, I., and D. Drukker, H. Kelejian and I. Prucha (2010) “A spatial Cliff-Ord-type model with Heteroskedastic innovations: Small and large sample results”, *Journal of Regional Science*, 50(2):592–614.
- Drukker, D. M. (2006) Importing Federal Reserve economic data. *Stata Journal* 6(3):384–386.
- Drukker, D. M. (2006) Maximum Simulated Likelihood: Introduction to a Special Issue. *Stata Journal* 6(2):153–155.

- Drukker, D. M. and Gates, R. (2006) Generating Halton sequences using Mata. *Stata Journal* 6(2):214–228.
- Tai-Seale, M., Drukker, D. M., et al (2005) Understanding Primary Care Physicians’ Propensity to Assess Elderly Patients for Depression Using Interaction and Survey Data. *Medical Care* 43(12).
- Drukker, D. M., Abadie, A., Herr, J. L., and Imbens, G. (2004) Implementing Estimators for Average Treatment Effects in Stata. *Stata Journal* 4(3).
- Drukker, D. M. and Wiggins, V. (2004) Verifying the Solution from a Nonlinear Solver: A Case Study: Comment. *American Economic Review*, 94(1) March 2004:397-399.
- Drukker, D. M. and Guan, W. (2003). Replicating the results in ‘On Efficient Estimation with Panel Data: An Empirical Comparison of Instrumental Variables Estimators’’. *Journal of Applied Econometrics* 18, p. 119.
- Drukker, D. M. (2003). Testing for serial correlation in linear panel-data models. *Stata Journal* 3(2), 168-177.
- Drukker, D. M. (2001). Bootstrapping a conditional moments test for normality after Tobit Estimation. *Stata Journal* (2)2, 125-139.
- Cong, R. and Drukker, D. M. (2000). Treatment Effects Models. *Stata Technical Bulletin*, 55, 25-33.
- Drukker, D. M. (2000). On the Manipulability of Wald Tests in Box-Cox Regression Models. *Stata Technical Bulletin*, 54, 36-42.
- Drukker, D. M. (2000). Box-Cox Regression Models. *Stata Technical Bulletin*, 54, 27-36.
- Dusansky, R. D., Conroy, M. E., Drukker, D. M. and Kildegard, A. (1995). The Productivity of Economics Departments in the U.S.: Publications in the Core Journals, *Journal of Economic Literature*, December 1995, pp. 1966-1971.

Publications: Books

- Drukker, D. M. ed. (2011) *Advances in Econometrics: Missing Data Methods: Cross-Sectional Methods and Applications*, Volume 27A. Emerald Group Publishing:Bingley, UK.
- Drukker, D. M. ed. (2011) *Advances in Econometrics: Missing Data Methods: Time-Series Methods and Applications*, Volume 27B. Emerald Group Publishing:Bingley, UK.

Current working papers

- Drukker, D.M, Egger, P., and Prucha, I.R. “Simultaneous Equations Models with Higher Order Spatial or Social Network Interactions”. Working paper, University of Maryland, 2016.
- Drukker, David M. (2014) “Quantile treatment effect estimation from censored data by regression adjustment”.

Work in progress

Post-selection cross-validation, BIC, and plug-in methods for lasso-based a partialing-out Poisson estimator

(Joint with Di Liu)

Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-inflated models

Programming an estimation command in Stata and Mata (Book)

Between October 2015 and 23 February 2018, I published 32 entries on the Stata blog; see map to programming posts These posts are the outline of a book that I will finish as soon my development schedule permits.

A blocking-on-the-propensity-score estimator for average treatment functions under exogeneity (that works)

(Joint with Joerg Luedicke)

Research Grants

Co-Principal investigator of Phase I of “New Methods of Inference and Software for the Empirical analysis of Network Generated Data, NIA grant number 1R43AG056199-01 received on March 15, 2017 and completed on September 30, 2018.

This project was joint work with Guido Kuersteiner (University of Maryland) and Ingmar Prucha (University of Maryland).

In this \$750,000 grant, we derived, implemented and simulated a new generalized method of moments estimator for the parameters of a panel-data social-interaction model with endogenous network formation.

Co-Principal investigator of Phase II of “New Methods and Software for Spatial-Regression Analysis”, NIA grant number 2R44AG027622-02 9/30/2007-1/31/2010.

This project was joint work with Ingmar Prucha of the University of Maryland.

In this \$750,000 grant, we derived, implemented and simulated new estimators for the parameters of spatial-autoregressive models that accommodate static and dynamic panel-data frameworks.

Co-Principal investigator of Phase I of “New Methods and Software for Spatial-Regression Analysis”, NIA grant number 1 R43 AG027622-01A1” was received on September 1, 2006 and completed on November 30, 2006.

This project was joint work with Ingmar Prucha of the University of Maryland.

In this \$100,000 grant, we derived, implemented and simulated the estimator cross-sectional for the parameters of a Cliff-Ord-type spatial-autoregressive model with heteroskedastic errors discussed in Arraiz et al (2007). We also showed that a frequently applied maximum-likelihood estimator produces severely biased estimates when the errors are heteroskedastic.

Principal investigator of Phase II of “Creating Commercial Parallel Statistical Software”, NIA grant number 2 R44 AG019542-02, was received in 2004 and finished on April

31, 2006.

In this \$7500,000 grant, we demonstrated that further extensions of the algorithm I derived produce speedup close to their theoretical limits in a surprising large number of cases. The Stata team produced the first version of Stata-MP out of this project.

Principal investigator of Phase I of “Creating Commercial Parallel Statistical Software”, NIA grant number R44 AG019542-02, was received and finished in 2002.

In this \$100,000 grant, we demonstrated that an algorithm I derived for parallelizing a commercial statistical package produces speedups close to their theoretical limits in some special cases. We also extended the algorithm.

Editorial

Associate Editor:

Econometric Reviews, April 2006–April 2015

Guest editor:

Special issue on maximum-simulated likelihood, *Stata Journal* 2006 6(2).

Reviewer:

Advances in Econometrics, *Econometric Reviews*, *Econometrics Journal*, *Economic Inquiry*, *Empirical Economics*, *International Regional Science Review*, *Journal of Econometrics*, *Journal of Statistical Software*, *Stata Journal*, and *Spatial Economic Analysis*.

Editor for Stata Press

I was the content editor for the following Stata press books. I carefully read each book from cover to cover, corrected any errors, suggested amendments and additions to the content, and provided any needed econometric or programming advice.

Microeconometrics Using Stata First Edition and Revised Edition by A. Colin Cameron and Pravin K. Trivedi

An Introduction to Modern Econometrics Using Stata by Christopher F. Baum

Regression Models for Categorical Dependent Variables Using Stata First, Second, and Third Editions by J. Scott Long and Jeremy Freese

The Workflow of Data Analysis Using Stata, by J. Scott Long

Health Econometrics Using Stata by Partha Deb, Edward C. Norton and Willard G. Manning

Financial Econometrics Using Stata by Simona Boffelli and Giovanni Urga

Computer languages

Expert: C, Stata, and Mata, OpenMP

Proficient: Python, Fortran, Perl, Java, MPI, C++, other matrix languages and other statistical software packages

Fellowships and Awards

1998-99 Society for Computational Economics Graduate Student Prize in Computational Economics

University of Texas, David Bruton Graduate Fellowship, 1997-1998

University of Texas, Graduate Tuition Fellowship, 1997-1998

University of Texas, Institute for Latin American Studies Academic Fellowship, Fall 1992

Oberlin College Academic Fellowship, September 1984-May 1988

Recent Seminars and talks

The performance of the partialing-out Poisson estimator with different methods for selecting the lasso tuning parameters, Department of Economics, University of Maryland, 18 November 2019

The performance of the partialing-out Poisson estimator with different methods for selecting the lasso tuning parameters, Department of Economics, Boston College, 5 November 2019

A plug-in for Poisson lasso and the relative performance of several partialing-out Poisson estimators for high-dimensional models, Harvard School of Public Health, 4 November 2019

A plug-in for Poisson lasso and the relative performance of several partialing-out Poisson estimators for high-dimensional models, Tilburg University, Department of Econometrics and Operations Research, 23 October 2019

Using Python in a Stata estimation command, (3 hour talk), Department of Economics, Carlos III, 18 October 2019

Inference for parameters of interest after lasso model selection, Spanish Stata User Group meeting, Madrid, 17 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), Department of Economics, Carlos III, 16 October 2019

Using Python in a Stata estimation command, (3 hour talk), European Central Bank, 14 October 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), European Central Bank, 14 October 2019

A plug-in for Poisson lasso and the relative performance of several partialing-out Poisson estimators for high-dimensional models, Bank of Canada Conference on Microeconomics, Survey Methodology, and Data Science, 26 September 2019

Estimating causal effects from endogenously assigned treatments and endogenously selected samples, The Bank of Canada, 25 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), The Bank of Canada, 25 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), The Bank of Canada, 25 September 2019

A plug-in for Poisson lasso and the relative performance of several partialing-out Poisson estimators for high-dimensional models, Econometric Seminar, Department of Economics and International Business, 20 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), The Institut des politiques publiques (IPP), 12 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), Department of Economics, University of Bordeaux, 11 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), Department of Economics, University of Orléans, 10 September 2019

Using Python in a Stata estimation command, (5 hour talk), Department of Economics, University of Orléans, 9 September 2019

Inference for parameters of interest after lasso model selection, Stata Conference, London, 6 September 2019

Using Python in a Stata estimation command, (3 hour talk), Cass Business School, 4 September 2019

Using the lasso in Stata for prediction and for inference in high-dimensional models, (3 hour talk), Biostatistics Research Group, University of Leicester, UK, 3 September 2019

Usando el lasso en Stata para hacer predicciones e inferencia en modelos de alta dimensión, 3 hours in Spanish, from slides in Spanish, Universidad Galileo, Guatemala City, Guatemala, 14 August 2019

Inference for parameters of interest after lasso model selection, Stata Conference, Chicago, 12 July 2019

A partialled-out plugin-lasso estimator: Some finite sample results, Canadian Economics Association, 31 May 2019

Inference for parameters of interest after lasso model selection, Canadian Stata Users Group meeting, 30 May 2019

Estimating causal effects from extended regression models, PLIO Alumni Conference, April 5 & 6, 2019

Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-inflated models, Italian Stata Users' Group Meeting 15 November 2018

Estimating causal effects from endogenously assigned treatments and endogenously selected samples, Università degli studi di Bergamo, 16 November 2018

Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-

inflated models, Università degli studi di Bergamo, 16 November 2018
 Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-inflated models, Italian Stata Users' Group Meeting 15 November 2018
 Estimating causal effects from endogenously assigned treatments and endogenously selected samples, Milano Bicocca, 14 November 2018
 Estimating causal effects from endogenously assigned treatments and endogenously selected samples, Einaudi Institute for Economics and Finance (EIEF), 13 November 2018
 Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-inflated models, University of Zurich, Department of Economics, 23 October 2018
 Robust-to-endogenous-selection estimators for two-part models, hurdle models, and zero-inflated models, Erasmus University, Department of Econometrics, 18 October 2018
 Estimating the ATE of an endogenously assigned treatment from a sample with endogenous selection by regression adjustment using an extended regression model, Mexican Stata Users Group meeting, 16–17 August 2018
 Estimating effects from extended regression models, Texas Camp Econometrics, 24 & 25 February 2018
 Estimating effects from extended regression models, Toulouse School of Economics, 11 December 2017
 Estimating average treatment effects from extended regression models, UK Stata User Group Meeting, 8 September 2017
 Estimating average treatment effects from extended regression models, Nordic and Baltic Stata User Group Meeting, 1 September 2017
 Estimating effects from extended regression models, CIDE-Stata Lecture in Econometrics and Statistics, 21 August 2017
 Estimating average treatment effects from extended regression models, Stata Conference; Baltimore, MD, 28 July 2017.
 Estimating average treatment effects from extended regression models, Canadian Stata User Group Meeting, 9 June 9 2017
 Estimating treatment effects from observational data using Stata, CIMPOD: National Institutes of Health, 27 February 2017
 Estimating treatment effects from observational data using Stata, Nordic and Baltic Stata User Group Meeting, 13 September 2016
 Estimating treatment effects from observational data using Stata, UK Stata Users Group meeting, London, 8 & 9 September 2016
 Solving the two-step estimation problem using GMM, Catholic University of Lueven, 5 September 2016
 Estimating treatment effects from observational data using Stata, Organization for Economic Co-operation and Development (Paris, France), 1 September 2016
 Solving the two-step estimation problem using GMM, Bank of France, 2 September 2016

What does your model say? It may depend on who is asking: Conditional versus population-averaged inference, Stata Conference, Chicago, 28 July 2016.

Estimating treatment effects from observational data using Stata, Department of Economics, Rice University, 7 April 2016

Estimating treatment effects from observational data using Stata, Social Science Research Commons, Indiana University, 31 March 2016

Estimating survival-time treatment effects from observational data, Italian Stata Users Group meeting, 12 November 2015

Estimating treatment effects from observational data using Stata, Department of Economics, Bocconi University, 11 October 2015

Estimating treatment effects from observational data using Stata, Department of Economics, UC Berkeley, 1 October 2015

Estimating average treatment effects using Stata, German Stata Users Group, 26 June 2015

Estimating survival-time treatment effects from observational data, Japanese Stata Users Group meeting 28 August 2015

Estimating treatment effects from observational data using Stata Institute for Policy Research Northwestern University 23 April 2015

Estimating treatment effects from observational data using Stata Bank of Canada, 17 April 2015

A General framework for smooth treatment-effects estimators from observational data, University of Victoria, 10 October 2014

“Estimating average treatments in Stata”, German Stata Users Group meeting, 13 June, 2013

“Estimating average treatments in Stata”, Italian Stata Users Group meeting, October 14–15, 2013

“A stacked estimating-equations approach to estimating treatment effects”, Department of Biostatistics, Karolinska Institutet, September 30, 2013

“Estimating average treatments in Stata”, Nordic and Baltic Stata Users Group meeting, September 27, 2013

“A stacked estimating-equations approach to estimating treatment effects”, Department of Economics, Louisiana State University, September 12, 2013

“Some Stata commands for endogeneity in nonlinear panel-data models”, 19th International Panel Data Conference, Cass Business School, London, 4-5 July 2013

“A stacked estimating-equations approach to estimating treatment effects”, Department of Economics, Louisiana State University, October 5 and 6, 2012

Methodological and Empirical Advances in Financial Analysis, The University of Sydney, “Advanced time-series analysis using Stata”, February 9 and 10, 2012

“Some cross-sectional spatial-econometric estimators”, Department of Economics, University of Davis at Davis, October 17 and 18, 2011

Italian Stata User's Group meeting November 17, 2011
Centro de Estudios Monetarios y Financieros (CEMFI), Madrid, September 26, 2011
University of Carlos III, Madrid, September 21 and 23, 2011
Bank of Spain, Madrid, September 19 and 20, 2011
Italian Stata User's Group meeting November 11 and 12, 2010
University of Bergamo; Department of Economics; November 4, 5, 8, and 9 of 2010
Cass Business School, November 1 and 2, 2010
Institute for Social and Economic Research, University of Essex, October 28, 2010
Bank of England, London, October 27, 2010
Spanish Stata User group Meeting, Madrid, September 14, 2010
Centro de Estudios Monetarios y Financieros (CEMFI), Madrid, September 9-10, 2010
Fourth World Conference of the Spatial Econometrics Association Chicago June 12, 2010
2010 German Stata Users Group meeting, June 25, 2010

Recent short courses

Lasso Using Stata: Methods for prediction and inference, 21 and 22 November 2019, Washington, DC
Causal inference using Stata: Estimating average treatment effects, November 19 & 20, 2019, Washington, DC
Using the lasso for prediction and for inference in high-dimensional models, (6 hour course), Centre for microdata methods and practice (cemmap), 21 October 2019
Implementing an estimation command in Stata and Mata, University of Portsmouth, 1 September 2019
Implementing an estimation command in Stata and Mata, Estimate/MSU, 10 June 2019
Solving the two-step estimation problem using gmm in Stata, Università degli studi di Bergamo, 16 November 2018
Implementing an estimation command in Stata and Mata, ETH, 26 October 2018
Implementing an estimation command in Stata and Mata, University of Zurich, 24 October 2018
Implementing an estimation command in Stata and Mata, Tilburg University 22 October 2018
Implementing an estimation command in Stata and Mata, Erasmus University, 19 October 2018
Implementing an estimation command in Stata and Mata, European Central Bank, 23 July 2018
Implementing an estimation command in Stata and Mata, Banque du France, 8 December 2017
Implementing an estimation command in Stata and Mata, University of Lille, 7 December 2017
Solving the two-step estimation problem using gmm in Stata, Bank of England, 6 De-

cember 2017
 Implementing an estimation command in Stata and Mata, University of Warwick, 5
 December 2017
 Implementing an estimation command in Stata and Mata, Cemmap - centre for micro-
 data methods and practice, 4 December 2017
 Solving the two-step estimation problem using gmm in Stata, IMF, 23 October 2017
 Implementing an estimation command in Stata and Mata, London School of Economics,
 12 September 2017
 Estimating causal effects from endogenously assigned treatments and endogenously se-
 lected samples, Karolinska Institute, 5 September 2017
 Implementing an estimation command in Stata and Mata, Karolinska Institute, 4 Septem-
 ber 2017
 Implementing an estimation command in Stata and Mata, Bank of Canada, 8 June 2017
 Programming an estimation command in Stata and Mata, Department of Economics,
 Texas A&M University, 17 November 2016
 Programming an estimation command in Stata and Mata, Department of Economics,
 Rice University, 5 November 2016
 Programming an estimation command in Stata and Mata, Department of Economics,
 University of Oslo, 14 September 2016
 Estimating average treatment effects using Stata, Stata Summer School, Stockholm,
 11–12 August 2016
 Programming an estimation command in Stata and Mata, Stata Summer School, Stock-
 holm, 10 August 2016
 Programming an estimation command in Stata and Mata, Social Science Research Com-
 mons, Indiana University, 1 April 2016
 Programming an estimation command in Stata and Mata, Department of Economics,
 University of Maryland, 5 February 2016
 Programming an estimation command in Stata and Mata, Institute of Sociology, Uni-
 versität Bern, 20 November 2015
 Programming an estimation command in Stata and Mata, Einaudi Institute for Eco-
 nomics and Finance (Bank of Italy), 14 November 2015
 Programming an estimation command in Stata and Mata, European University Institute
 (Florence, Italy), 13 November 2015
 Programming an estimation command in Stata and Mata, UC Berkeley, 2 October 2015
 Programming an estimation command in Stata and Mata, Methodological and Empirical
 Advances in Financial Analysis (MEAFA), University of Sydney, 3 July 2015
 Estimating average treatment effects using Stata, Methodological and Empirical Ad-
 vances in Financial Analysis (MEAFA), University of Sydney, 1 & 2 July 2015
 Solving the two-step estimation problem using GMM, IAB Germany, 24 June 2015
 Programming an estimation command in Stata and Mata, WZB, Berlin Germany, 22

June 2015
Panel data analysis using Stata and Programming an estimation command in Stata and Mata, FDIC, 26–28 May 2015
Programming an estimation command in Stata and Mata, Center for Econometric Practice, Georgetown University, 7 & 8 May 2015
Estimating average treatment effects using Stata, Washington DC, 4 & 5 May 2015
Programming an estimation command in Stata and Mata, Booth School of Business, The University of Chicago, 25 April 2015
Programming an estimation command in Stata and Mata, Institute for Policy Research, Northwestern University, 24 April 2015
Programming an estimation command in Stata and Mata, Bank of Canada, 16 April 2015
Programming an estimation command in Stata and Mata, Department of Economics, University of Victoria, 11 October 2014
Programming an estimation command in Stata and Mata, Department of Economics, University of Michigan, 14 July 2014
Panel-data analysis using Stata in the ICPSR Summer Program, July 7–July 11, 2014
Programming an estimation command in Stata and Mata, IAB Nuremburg Germany, 10 June 2014
Estimating treatment effects using Stata, Stata Public Training, Washington DC, March 6 and 7, 2014
Microeconometrics using Stata, Department of Economics, University of Bergamo, 11–12 November 2013
Estimating treatment effects using Stata, Stata Public Training, Washington DC, October 24 and 25, 2013
Programming an estimation command in Stata and Mata, Stata Public Training, Washington DC, October 22 and 23, 2013
Programming an estimation command in Stata and Mata, Department of Economics, University of Texas at Austin, September 20, 2013
Programming an estimation command in Stata and Mata in the ICPSR Summer Program, June 17–June 18, 2013
Panel-data analysis using Stata in the ICPSR Summer Program, June 10–June 14, 2013
Panel-data analysis using Stata in the ICPSR Summer Program, July 9–July 13, 2012
Two-day course “Panel-data analysis using Stata”; Washington, DC; April 18 and 19, 2012
Two-day course “Programming an estimation command in Stata and Mata”; Washington, DC; March 8 and 9, 2012
Two-day course “Econometric analysis of time-series using Stata”; Washington, DC; March 6 and 7, 2012
“Programming an estimation command in Stata and Mata”, School of Economic, Polit-

ical and Policy Sciences, University of Texas at Dallas, February 25, 2012
One-day course on treatment-effect estimation, Venice Italy November 18, 2011
Panel-data analysis using Stata in the ICPSR Summer Program, July 18–June 22, 2011
Spatial Econometrics Advanced Institute, Rome June 2011
Programming an estimation command in Stata and Mata, Center for Microdata Methods and Practice, October 28, 2010
Panel-data analysis using Stata in the ICPSR Summer Program, June 14–June 18, 2010
Panel-data analysis using Stata in the ICPSR Summer Program, June 29–July 3, 2009
Panel-data analysis using Stata in the ICPSR Summer Program, June 2–6, 2008
An introduction to panel-data analysis using Stata, July 29, 2010, SOEP Conference

Blog posts

I have contributed many posts to the Stata blog. These provide information about how I teach introductory econometrics and programming.

Programming blog posts

Programming an estimation command in Stata: Preparing to write a plugin

Writing a function in another language (like C, C++, or Java) that Stata calls is known as writing a plugin for Stata or as writing a dynamic-link library (DLL) for Stata. In this post, I discuss the tradeoffs of writing a plugin/DLL, and I discuss a simple program whose calculations I will replace with plugins in subsequent posts.

Programming an estimation command in Stata: Writing a C plugin

Writing a function in another language (like C, C++, or Java) that Stata calls is known as writing a plugin for Stata or as writing a dynamic-link library (DLL) for Stata. In this post, I write a plugin in C that implements the calculations performed by `mymean_work()` in `mymean11.ado`, discussed in Programming an estimation command in Stata: Preparing to write a plugin.

Programming an estimation command in Stata: Writing a C++ plugin

A function written in another language (like C, C++, or Java) that Stata calls is known as a plugin for Stata or as a dynamic-link library (DLL) for Stata. In this post, I write a plugin in C++ that implements the calculations performed by `mymean_work()` in `mymean11.ado`, discussed in Programming an estimation command in Stata: Preparing to write a plugin.

Programming an estimation command in Stata: Writing a Java plugin

A function written in another language (like C, C++, or Java) that Stata calls is known as a plugin for Stata or as a dynamic-link library (DLL) for Stata. In this post, I write a plugin in Java that implements the calculations performed by

`mymean_work()` in `mymean11.ado`, discussed in Programming an estimation command in Stata: Preparing to write a plugin.

Programming an estimation command in Stata: Writing an `estat` postestimation command, 20 October 2016

Programming an estimation command in Stata: Consolidating your code, 18 May 2016

Programming an estimation command in Stata: Nonlinear least-squares estimators, 12 May 2016

Programming an estimation command in Stata: Certifying your command, 31 March 2016

Programming an estimation command in Stata: Making `predict` work, 17 March 2016

Programming an estimation command in Stata: Adding analytical derivatives to a `poisson` command using `Mata`, 2 March 2016

Programming an estimation command in Stata: Allowing for robust or clusterrobust standard errors in a `poisson` command using `Mata`, 23 February 2016

Programming an estimation command in Stata: Handling factor variables in a `poisson` command using `Mata`, 17 February 2016

Programming an estimation command in Stata: Handling factor variables in `optimize()`, 9 February 2016

Programming an estimation command in Stata: A `poisson` command using `Mata`, 2 February 2016

Programming an estimation command in Stata: Using `optimize()` to estimate Poisson parameters, 28 January 2016

Programming an estimation command in Stata: A review of nonlinear optimization using `Mata`, 26 January 2016

Programming an estimation command in Stata: Adding robust and cluster-robust VCEs to our `Mata`-based OLS command, 19 January 2016

Programming an estimation command in Stata: An OLS command using `Mata`, 12 January 2016

Programming an estimation command in Stata: Computing OLS objects in `Mata`, 5 January 2016

Programming an estimation command in Stata: A first `ado`-command using `Mata`, 29 December 2015

Programming an estimation command in Stata: `Mata` functions, 22 December 2015

Programming an estimation command in Stata: `Mata` 101, 15 December 2015

Programming an estimation command in Stata: Using a subroutine to parse a complex option, 8 December 2015

Programming an estimation command in Stata: Allowing for options, 1 December 2015

Programming an estimation command in Stata: Allowing for sample restrictions and factor variables, 25 November 2015

Programming an estimation command in Stata: A better OLS command, 24 November

2015

Programming an estimation command in Stata: A first command for OLS, 19 November 2015

Programming an estimation command in Stata: Using Stata matrix commands and functions to compute OLS objects, 17 November 2015

Programming an estimation command in Stata: A first ado-command, 10 November 2015

Programming an estimation command in Stata: Global macros versus local macros, 3 November 2015

Programming an estimation command in Stata: Where to store your stuff, 27 October 2015

Programming estimators in Stata: Why you should, 20 October 2015

Econometrics/Statistics blog posts

Quantile regression allows covariate effects to differ by quantile, 27 September 2016

An ordered-probit inverse probability weighted (IPW) estimator, 13 September 2016

Exact matching on discrete covariates is the same as regression adjustment, 16 August 2016

Probability differences and odds ratios measure conditional-on-covariate effects and population-parameter effects, 26 July 2016

Doctors versus policy analysts: Estimating the effect of interest, 19 July 2016

A simulation-based explanation of consistency and asymptotic normality, 18 April 2016

Understanding the generalized method of moments (GMM): A simple example, 3 December 2015

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