

**A Short Course on ‘How to write an estimation command for Stata’**  
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David Drukker (Director of Econometrics of StataCorp) will teach a short course at CEMFI on how to write an estimation command for Stata. The course will consist of two lectures on 9-10 September 2010, 4:00-7:30 pm. This course is a great opportunity for those interested in ways of making new econometric methodology accessible to applied researchers. Admission is free.

Please feel free to disseminate this information to other potentially interested researchers. A short description and outline follow.

Dates: 9-10 September 2010, 4:00-7:30 pm

Venue: CEMFI, Casado del Alisal 5, 28014 Madrid

*Description*

This class shows how to write an estimation command for Stata. No Stata or Mata programming experience is required, but previous experience does help. The class provides an introduction to basic Stata do-file programming, and proceeds to advanced ado-file programming. After providing an introduction to Mata, the byte-compiled matrix language that is part of Stata, the class then shows how to implement numerical methods for linear and nonlinear statistical methods in Stata/Mata.

*Course outline*

Day 1

1. The syntax of Stata estimation commands
2. Basic Stata programming
3. Programming an estimation command in Stata

Day 2

1. An introduction to the Mata matrix language
2. Basic Stata/Mata programming
3. Using optimize() to implement nonlinear statistical estimators in Stata/Mata programs

*Organizer:* Manuel Arellano, arellano@cemfi.es

*Administrator:* Eva González, evagonzalez@cemfi.es

Admission to the course is free of charge, but please email <evagonzalez@cemfi.es> if you plan to attend.