



# Modelli Econometrici

## Laboratorio di Stata: lezione 6



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# Riepilogo della scorsa lezione

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- Diagnostica del modello
- I comandi post-stima in Stata
- Test di Durbin-Watson
- Esempi



# Sommario

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- Diagnostica del modello
- GLS
- Regressione di Cochrane-Orcutt
- Esempi

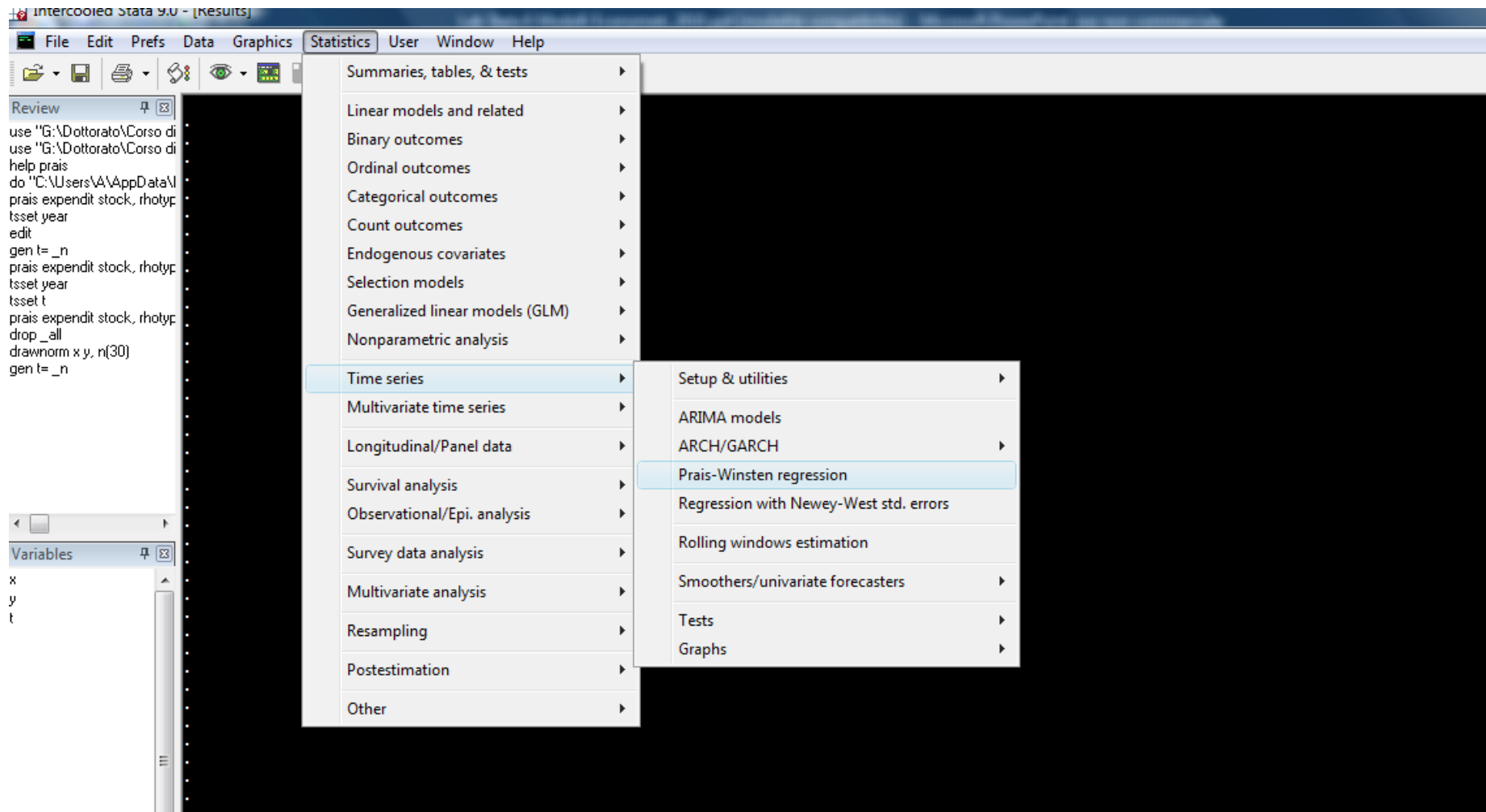


# Diagnostica del modello

The screenshot shows the Stata software interface with the 'Statistics' menu open. The path 'Statistics > Linear models and related > Regression diagnostics > Specification tests, etc.' is highlighted. The background shows a Stata command window with a do-file containing commands like 'use', 'tsset', and 'reg'. The 'Review' and 'Variables' panels are also visible on the left side of the interface.



# Prais





# Prais, corc

The screenshot displays the Stata software interface. On the left, the Command window shows the following commands:

```
use "G:\Dottorato\Corso di
use "G:\Dottorato\Corso di
help prais
do "C:\Users\A\AppData\
prais expendit stock, rhotyp
tsset year
edit
gen t=_n
prais expendit stock, rhotyp
tsset year
prais expendit stock, rhotyp
drop _all
drawnorm x y, n(30)
gen t=_n
help prais
```

Below the Command window is the Variables window, which lists the variables: x, y, and t.

In the center, the Do-file editor window (Untitled2.do) contains the following Stata code:

```
predict res, residuals

graph twoway scatter res index, c(1) yline(0)

estat dwatson

prais y x, corc two rhotype(tsc)

prais y x, corc
|
```



# Riepilogo

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- Diagnostica del modello
- GLS
- Regressione di Cochrane-Orcutt
- Esempi



# Per approfondire Stata

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- Delicious <http://delicious.com/tag/stata>
- Delicious <http://delicious.com/c.drago/stata>
- Pagine su Stata ad UCLA <http://www.ats.ucla.edu/stat/stata/>
- Statacorp website <http://www.stata.com/>
- Statacorp, risorse per l'apprendimento di Stata  
<http://www.stata.com/links/resources1.html>
- Tutorial (Carolina Population Center)  
[http://www.cpc.unc.edu/research/tools/data\\_analysis/statatutorial/index.html](http://www.cpc.unc.edu/research/tools/data_analysis/statatutorial/index.html)
- Tutorial (Rodriguez Princeton University)  
<http://data.princeton.edu/stata/default.html>
- Parole chiave utili: “Stata”, “Stata codes”, “Stata notes”, “Stata commands”, “Stata tutorial”, “Stata programming”, “Stata tips”.



# Bibliografia (I)

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- Di Fonzo Lisi (2005) “Serie Storiche Economiche” Carocci
- Marcellino (2006) “Econometria Applicata” Egea
- Scepi (2010) “Corso di Modelli Econometrici”
- Statacorp (2007) “Stata 10 Manuals”
- UCLA Academic Technology Services (2010):  
[http://www.ats.ucla.edu/stat/stata/output/reg\\_output.htm](http://www.ats.ucla.edu/stat/stata/output/reg_output.htm)