

THE STATA NEWS

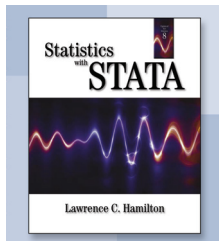
Volume 19 Number 1

January/February/March 2004

www.stata.com

From the Stata Bookstore

We have added two new books to the bookstore this quarter to go along with updates to two Stata classics and a budding classic. The two new books cover an introduction to logistic regression and a more in-depth treatment of generalized linear models. New editions of *Statistics with Stata*, *A Handbook of Statistical Analyses Using Stata*, and *A Short Introduction to Stata 8 for Biostatistics* all add new material along with updates for Stata 8, in particular adding treatments of Stata 8 graphics.



Title: *Statistics with Stata (Updated for Version 8)*
 Author: L. Hamilton
 Publisher: Duxbury Press
 Copyright: 2004
 Pages: 399; paperback
 ISBN: 0-534-99756-2
 Price: \$47.75

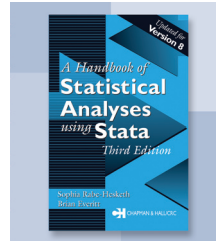
Statistics with Stata (Updated for Version 8)

Statistics with Stata (Updated for Version 8) is the fifth and newest edition in Professor Hamilton's popular *Statistics with Stata* series. Like its predecessor, *Statistics with Stata (Updated for Version 7)*, it is intended to bridge the gap between statistical texts and Stata's own documentation. This text is ideal for both a self-study course for those new to statistics or migrating from other statistical software to Stata and as a valuable reference for experienced Stata users wishing to explore Stata's capabilities in fields new to them.

Covered topics include getting started in Stata, data manipulation, graphics (chapter 3 on graphics is the largest in the text and consists of a wonderful example-oriented overview of Stata 8's new graphics), summary statistics and tables, ANOVA, linear regression (and diagnostics), curve fitting, robust methods, regression models for limited dependent variables, survival analysis, factor analysis, cluster analysis, time series, and an introduction to programming.

New in the fifth edition are complete sections on panel (or longitudinal) data, robust standard errors, and cluster analysis. Also new is a completely revised chapter on graphics, now 55 pages long, that provides an organized introduction and gallery to 49 diverse types of graphs. Many other graphs are demonstrated throughout the book in statistical examples and analyses.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/sws.html. You can also order using the enclosed bookstore order form.



Title: *A Handbook of Statistical Analyses Using Stata, 3d ed*
 Authors: S. Rabe-Hesketh, B. Everitt
 Publisher: Chapman & Hall/CRC
 Copyright: 2004
 Pages: 320; paperback
 ISBN: 1-58488-404-5
 Price: \$47.75

A Handbook of Statistical Analyses Using Stata, 3d ed

The third edition of *A Handbook of Statistical Analyses Using Stata* by Sophia Rabe-Hesketh and Brian Everitt provides practical examples of using Stata for real-world analysis. It begins with a concise 38-page introduction to Stata and progresses through intermediate topics, such as multiple regression, ANOVA, and logistic regression, to more advanced topics, such as generalized linear models (GLM), survival analysis, and maximum likelihood.

All new in this edition are complete chapters on cluster analysis, random-effects models, and generalized estimating equations, along with a discussion of estimating the parameters of mixed models using `gllamm`. (Dr. Rabe-Hesketh is the principal developer of `gllamm`.) The authors have also increased their emphasis on model diagnostics. Throughout the book, examples have been updated to take advantage of new features in Stata 8. In particular, there are extensive examples using the new graphics to present statistical results.

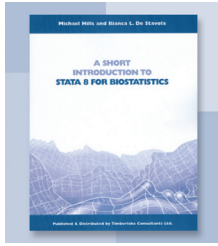
The most distinguishing feature of this text is its use of case studies as the motivation for learning Stata's capabilities in the various subfields of statistics, including generalized linear models, survival analysis, panel/longitudinal data, and cluster analysis. For example, the discussion of survival analysis revolves around a study of methadone maintenance treatment to aid heroin addicts in overcoming their addiction. By working with real data, the text better demonstrates the use of Stata as a problem-solving tool.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/statanalyses.html. You can also order using the enclosed bookstore order form.

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* **THE STATA NEWS** is published four times a year and is free to all registered users of Stata.



Title: *A Short Introduction to Stata 8 for Biostatistics*
 Authors: M. Hills, B. L. De Stavola
 Publisher: Timberlake Consultants Press
 Copyright: 2003
 Pages: 172, plus CD; paperback
 ISBN: 0-9542603-1-7
 Price: \$47.75

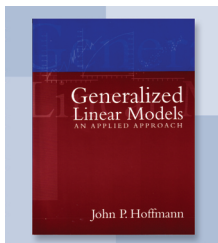
A Short Introduction to Stata 8 for Biostatistics

A Short Introduction to Stata 8 for Biostatistics by Michael Hills and Bianca De Stavola bridges the information in the *Getting Started* manual and the *Reference* manuals by providing a more detailed introduction to the most frequently used analytic methods in biomedical research. Although it is specifically written for biostatisticians, epidemiologists, and health professionals new to Stata, the book is useful to more experienced users wishing to have more in-depth knowledge of Stata commands and biostatistical issues. The book is hands on, intended to be used while working with Stata, and includes a CD-ROM containing the datasets and several author-written programs.

This second edition of the text has been updated for Stata 8 (from Stata 7) and includes new material on dialog boxes, the new graph commands, likelihood-ratio tests, and Mantel–Haenszel methods.

The first four chapters provide an overview of data entry and management commands, including those used to create, label, and drop variables, and sort observations. After two chapters on graphics, the bulk of the book details methods used in data description and analysis. Beginning with commands used to create frequency tables and summary statistics, the book proceeds to describe commands used for univariate and multivariate analyses, including linear regression, Poisson regression, logistic regression, and survival data analysis. Included among the final chapters is a very useful tutorial on writing your own Stata programs.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/sisb.html. You can also order using the enclosed bookstore order form.



Title: *Generalized Linear Models: An Applied Approach*
 Author: J. P. Hoffmann
 Publisher: Pearson
 Copyright: 2004
 Pages: 204; paperback
 ISBN: 0-205-37793-9
 Price: \$41.50

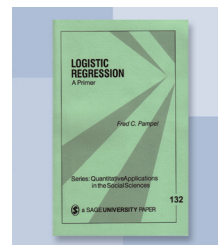
Generalized Linear Models: An Applied Approach

Generalized Linear Models: An Applied Approach by John P. Hoffmann presents the reader with an applied tour through the world of generalized linear models. Using real-world datasets to motivate the discussion of this wide class of models, the material is organized according to what is to be assumed about the dependent variable, whether it be continuous, discrete, categorical, ordered, count, or time to failure. As such, this book is ideal for researchers wishing to

apply these models without having to endure the detailed discussions of statistical theory or computational algorithms usually associated with GLIMs. The focus is instead on the statistical reasoning behind the different models and in the interpretation of computer output, for the most part obtained using Stata.

After a brief review of the simplest of GLIMs, the linear regression model, and a review of GLIM terminology, the text moves on to covering the various other models, including logistic/probit, ordered response, multinomial logit, count data, and survival or time to failure. A final chapter discussing advanced issues such as sample selection and endogeneity is also included.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/glmaa.html. You can also order using the enclosed bookstore order form.

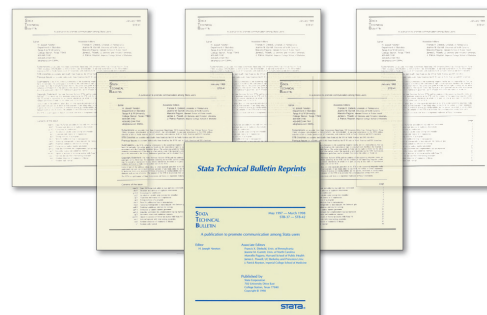


Title: *Logistic Regression: A Primer*
 Author: F. C. Pampel
 Publisher: Sage Publications
 Copyright: 2000
 Pages: 86; paperback
 ISBN: 0-7619-2010-2
 Price: \$15.75

Logistic Regression: A Primer

Logistic Regression: A Primer by Fred C. Pampel provides an excellent introduction to logistic regression from first principles. It is an ideal tutorial for those who are familiar with standard linear regression and wish to branch out for the first time into more complex generalized linear models, for which logistic regression (regression with a binary response) is a good starting point. Making the jump from linear regression to logistic regression introduces many issues, including model fitting (least squares versus maximum likelihood), interpretability (odds ratios), interpretation of marginal effects (which are not constant for logistic regression), and regression diagnostics. These topics are covered fully in the context of logistic regression, and where appropriate, the comparison between linear and logistic regression is made. A chapter on probit analysis is also provided.

A complete table of contents and online ordering information can be found at www.stata.com/bookstore/lrp.html. You can also order using the enclosed bookstore order form.



Stata Technical Bulletin (STB) Reprints

For those who may not recall, the *Stata Technical Bulletin* was a bimonthly journal containing articles related to Stata and a means of distributing new commands and Stata updates. Although the *Stata Technical Bulletin* has been replaced by the *Stata Journal*, many of the articles of the STB continue to be of interest to Stata users.

Here are just a few examples from the hundreds of articles in the STB Reprints:

Discrete time proportional hazards regression. `pgmhaz` estimates discrete-time proportional hazards models and allows for unobserved heterogeneity as a gamma mixture distribution. Estimation is by maximum likelihood and includes a test against no heterogeneity.

Stephen P. Jenkins, University of Essex, UK

Nearest neighbor line smoothing. `running` is a nearest neighbor line smoother with options for graphing or generating data. Support is included for analytic weights, standard error estimates, and binary data.

Peter Sasieni, Cancer Research UK

Patrick Royston, MRC Clinical Trials Unit, London

Randomized control implementation. `ralloc` develops treatment allocations for blind, block randomized control studies. It supports trials with 2, 3, or 4 treatment arms and several block sizes.

Philip Ryan, University of Adelaide, Australia

Sample size and power determination. `sampsi2` extends sample size and power determination support to allow for method of analysis, repeated measures, and correlations.

Paul Seed, King's College London

Tests for publication bias in meta-analysis. `metabias` performs adjusted rank correlation and regression asymmetry tests for publication bias and optionally produces funnel graphs.

Thomas Steichen

Using categorical variables in Stata. `desmat` and `desrep` generate and manage dummy variables for categorical and continuous variables using a wide range of design matrices, including deviation, indicator, difference, Helmert, and orthogonal polynomial.

John Hendrickx, Wageningen Universiteit, Netherlands

Galbraith plots for meta-analysis. `galbr` displays a Galbraith plot for visually evaluating heterogeneity.

Aurelio Tobias, Instituto de Salud Carlos III, Spain

Exact confidence intervals for odds ratios from case-control studies. `exactcc` provides some alternate methods (beyond Stata's `cc`) of computing confidence intervals for odds ratios in case-control studies, including the exact method.

William D. Dupont, Vanderbilt University

Dale Plummer, Vanderbilt University

Adaptive line smoothing. `autosmoo` produces automatic smooths of one variable against a second variable using adaptive line fitting with a variable span.

Peter Sasieni, Cancer Research UK, London

Hodges–Lehmann estimation of a shift in location between two populations. `npshift` implements the Hodges–Lehmann nonparametric estimate of a median unbiased shift parameter and its confidence interval between two unmatched populations.

Duolao Wang, London School of Hygiene and Tropical Medicine

A complete table of contents for each Reprint volume can be found at www.stata.com/info/products/stb/stbvols.html. In Stata, to find the complete contents of an issue of the STB, for example, STB-39, type `search stb-39`, entry.

Any software associated with the articles in the STB can be downloaded into Stata with just a few mouse clicks or commands. For example, you can install the `pgmhaz` command into your Stata by typing

```
. net stb-39
. net describe sbe17
. net install sbe17
```

or

1. In Stata, pull down **Help** and select **SJ and user-written Programs**
2. Click on **STB**
3. Click on **stb39**
4. Click on **sbe17**

After installation, `pgmhaz` will work just like any other command in Stata. Complete documentation, including a discussion of the models and examples using real data, appear in the STB Reprint.

Latest NetCourse™ schedule

The Stata NetCourses™ have been well received by participants, as 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.”
- “Stata has put together a great course, and I want to thank you for making it so accessible. It has been years since I dealt with statistics and programming language, but I have a project that seems to be just what Stata was developed to support.”

A NetCourse is a “lecture” posted to the NetCourse web site on Friday. After reading the lecture over the weekend or on Monday, participants can post questions and comments to the course discussion area. Course Leaders respond to the questions and comments on Tuesday and Thursday. The other participants are encouraged to amplify or otherwise respond to the questions or comments as well. The next lecture is then posted on Friday, and the process repeats. After the last lecture, discussion continues for a few additional weeks until the course concludes.

A brief summary of 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 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 Stata users. The course covers not just the obvious, such as getting data into Stata, but also covers detailed techniques and tricks to make you a powerful Stata user. Many of Stata's key concepts are explored from web update features and match-merging to using `by` groups and explicit subscribing.

Prerequisites
Stata 8
Dates offered
March 26 – May 7, 2004
Course Leaders
Kevin Crow, Kerry Kammire, and Derek Wagner
Enrollment Deadlines
March 22
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 for you 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.

Prerequisites
Stata 8; basic knowledge of using Stata interactively
Dates offered
March 26 – May 7, 2004
Course Leaders
Kevin Crow, Kerry Kammire, and Derek Wagner
Enrollment Deadlines
March 22
Price
\$125

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USERS GROUP MEETINGS IN 2004

LONDON • BOSTON • BERLIN • ADELAIDE

Welcome to the 2004 Stata Users Group meetings. Each meeting will have its own distinctive flavor. The organizers and sponsors extend a warm invitation to Stata users and potential users of all levels and all disciplines.

10TH UK STATA USERS GROUP MEETING ANNOUNCEMENT AND CALL FOR PAPERS

Date: June 28th - June 29th, 2004

Venue: London
Royal Statistical Society
12 Errol Street

Cost: £76.38

The London Stata Users Group meeting is celebrating its tenth anniversary in 2004. We are marking the event by making the presentations even more useful to those who attend. The meeting will include invited lectures from Stata users of international repute and from senior members of StataCorp and will address fields where Stata is particularly useful. These lectures will augment the more traditional talks on subjects including new statistical methods, Stata programming, and other Stata topics.

Notes on the Program

Invited Lectures

Topics in time series regression modeling

Kit Baum, *Dept. of Economics, Boston College*

From datasets to results sets in Stata

Roger Newson, *Public Health Services, King's College, London*

Meta-analysis in Stata: history, progress, and prospects

Jonathan Sterne, *Dept. of Social Medicine, University of Bristol*

Stata graphics, under the hood

Vince Wiggins, *Vice President, Scientific Development, StataCorp*

Currently scheduled presentations

Circular statistics

Nicholas J. Cox, *University of Durham*

Multiple imputation

Patrick Royston, *MRC Clinical Trials Unit*

Report to users

William Gould, *President, StataCorp*

To see proceedings from previous Stata Users Group meetings, see www.stata.com/support/meeting.



London images © www.FreeFoto.com

History and tradition mingle with modern fashion, music, and culture from Piccadilly Circus to Buckingham Palace, the West End to Covent Garden, and Notting Hill to Trafalgar Square. Whether it's reflected in the food, colorful street markets, the music, or any of the city's many festivals, in London you can mix with the world.

REGISTRATION AND INFORMATION

Web: www.stata.com/london04

Email: statauk@timberlake.co.uk

Tel: +44 20 86973377

Fax: +44 20 86973388

Cost: £76.38 (including VAT), includes lunch, coffee, and tea (optional dinner extra)

Timberlake Consultants can also help you find accommodation in London.

Call for papers

If you are interested in presenting a paper on a Stata theme, please submit an abstract (100-200 words) via email to

Nicholas J. Cox, *University of Durham*

n.j.cox@durham.ac.uk

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Unit B3, Broomsleigh Business Park
Worsley Bridge Road
London SE26 5BN, United Kingdom

PROGRAM COMMITTEE

Nicholas J. Cox, *University of Durham*

Patrick Royston, *MRC Clinical Trials Unit*

3RD NORTH AMERICAN STATA USERS GROUP MEETING ANNOUNCEMENT AND CALL FOR PAPERS

Date: August 23rd - August 24th, 2004

Venue: Boston, Massachusetts
Longwood Galleria Conference Center
342 Longwood Avenue

Cost: \$85.00 (students \$45.00)

The North American Stata Users Group meeting, to be held in Boston, will provide in-depth presentations from experienced Stata users and senior members of StataCorp. Presentations will focus on helping you use Stata more effectively, including Stata 8's new graphics capabilities. The meeting will cover a broad variety of topics specific to Stata, including new statistical methods, programming in Stata, and other topics. Beginners and experts alike will find something for them at this year's Users Group meeting.

Notes on the Program

Presentations (Day 1)

Presentations may be on any topic related to the use of Stata in research or teaching in any field, for example:

- Using Stata for modeling and analysis
- User-written Stata programs
- Case studies using Stata in research or teaching
- Using Stata to import and manage data
- Using Stata for graphics
- Teaching Stata
- Teaching statistics with Stata
- Surveys or critiques of Stata facilities in specific fields
- Software comparisons

Featured training courses (Day 2)

Generalized linear latent and mixed models (GLLAMMs)

Sophia Rabe-Hesketh, *University of California, Berkeley*;
co-author of "Generalized Latent Variable Modeling: Multilevel,
Longitudinal and Structural Equation Models" (forthcoming, 2004)

Stata graphics

Vince Wiggins, *Vice President of Scientific Development, StataCorp*

This course will cover in detail the basic commands and concepts for building high-quality Stata graphs from scratch. You will learn new approaches to creating graphs, including organizing and managing your data and creating custom schemes.

To see proceedings from previous Stata Users Group meetings, see www.stata.com/support/meeting.

REGISTRATION AND INFORMATION

Web: www.stata.com/boston04

Email: stata@stata.com

Tel: 979-696-4600 or toll free 800-782-8272

Fax: 979-696-4601

Cost: \$85.00 (\$45.00 students); includes lunch and refreshments (optional dinner extra)

More than just home to Fenway Park and the Red Sox, Boston is one of the oldest cities in the United States and still retains its American colonial charm. It is a city best toured on foot, from the Freedom Trail to Bunker Hill. Other attractions include The New England Aquarium, Quincy Market, the USS Constitution, and the Boston Symphony Orchestra.



Boston photos courtesy of BostonUSA! and © FAYFOTO, Inc.



Call for papers

The organizing committee seeks 10- or 25-minute Stata-related presentations, each followed by five minutes of discussion. Please submit an abstract of your presentation (200 words maximum, ASCII text, no math symbols) at

<http://repec.org/nasug2004>

The submission deadline is May 15, 2004. Conference fees will be waived for presenters.

PROGRAM COMMITTEE

Elizabeth Allred, *Harvard School of Public Health*

Kit Baum, *Dept. of Economics, Boston College and RePEC*

Nicholas J. Cox, *University of Durham*

Rich Goldstein, *consultant*

Peter A. Lachenbruch, *OBE/CBER of the FDA*

Marcello Pagano, *Harvard School of Public Health*



2004 USERS GROUP MEETINGS

2ND GERMAN STATA USERS GROUP MEETING

Date: Monday, April 5th, 2004

Venue: Berlin
Wissenschaftszentrum Berlin (WZB)
Reichpietschufer 50

Cost: 15 Euros (students 10 Euros)

After a successful first meeting last year, the German Stata Users Group meeting will be held again in Berlin. Users of all levels of experience will benefit from lectures provided by experienced Stata users from around the world as well as senior members of StataCorp, with a question and answer session after each lecture. The conference will be conducted in English to make it easier for non-German-speaking participants and speakers.

Notes on the Program

Topics include

- User-written Stata programs
- Research and teaching using Stata
- Overviews of Stata in specific fields

Currently scheduled talks

Data inspection using biplots

Ulrich Kohler, WZB

Circular statistics in Stata, revisited

Nicholas J. Cox, Dept. of Geography, University of Durham

Fitting of functional forms to distributions, using ml

Stephen P. Jenkins, Institute for Social and Economic Research, University of Essex

Tabulation of multiple response sets, revisited

Ben Jann, ETH Zürich

Cox regression and measurement error

Roberto Gutierrez, Director of Statistics, StataCorp

Report to users

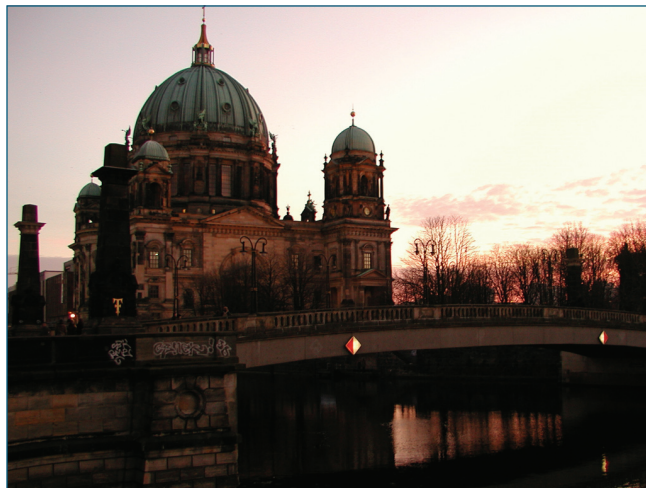
Alan Riley, Vice President of Software Development, StataCorp

To see proceedings from previous Stata Users Group meetings, see www.stata.com/support/meeting.

PROGRAM COMMITTEE

Johannes Giesecke, Humboldt University Berlin

Ulrich Kohler, WZB



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Fax: +49(0) 212 260 66-66

Cost: 15 Euros (students 10 Euros); includes lunch, coffee, and tea (optional dinner 15 Euros)

Over 890 square kilometers, the many districts and boroughs of Berlin each have their own unique personality. Historical architecture and modern urban designs flow into oases of green forest areas and lakes. Rich in culture, art, and history, Berlin is home to over 170 museums, palaces, and gardens.



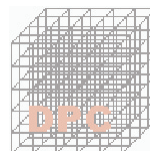
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42697 Solingen
Germany

1st AUSTRALIAN AND NEW ZEALAND STATA USERS GROUP MEETING ANNOUNCEMENT AND CALL FOR PAPERS

Date: Sunday, October 10th, 2004

Venue: Adelaide, Australia

**Holiday Inn
65 Hindley Street**

Cost: \$A150 (includes GST)

The inaugural meeting of Stata users in Australasia is being held in conjunction with the 2004 annual meeting of the Australasian Epidemiological Association. However, the Stata Users Group meeting is not directed specifically at epidemiologists and biostatisticians — Stata users from all disciplines are invited to attend. Beginners, experts, and all levels in between are welcome.

Notes on the Program

4 Sessions

(Breaks: morning tea, lunch, and afternoon tea.)

Professional presentations for the program are being organized. StataCorp will be represented by

*William Gould, President, StataCorp
Roberto Gutierrez, Director of Statistics, StataCorp*

Dinner *(optional)*

To see proceedings from previous Stata Users Group meetings, see www.stata.com/support/meeting.

PROGRAM COMMITTEE

John Carlin
*Dept. of Paediatrics, Dept. of Public Health, University of Melbourne
Director of CEBU, Murdoch Children's Research Institute,
Royal Children's Hospital*

Paul Hakendorf
School of Medicine, General Practice, Flinders University

Adrian Esterman
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Philip Ryan
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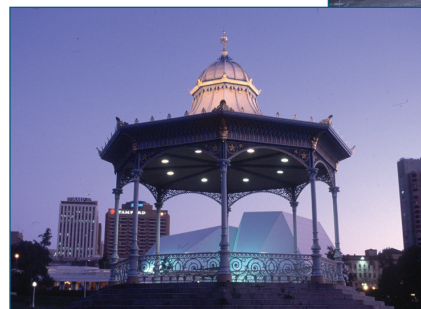
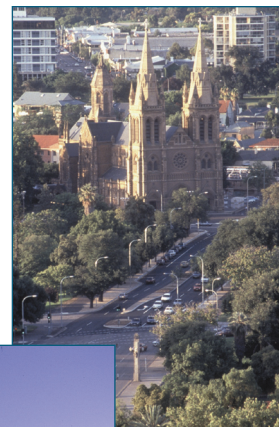
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Karl Keesman
Managing Director, Survey Design and Analysis Services Pty Ltd

Malcolm Rosier
Survey Design and Analysis Services Pty Ltd

Claire Rickards
Assistant Convention Manager, SAPMEA

Adelaide is spread out on either side of the Torrens River, between Gulf St. Vincent on the west and the Mount Lofty Ranges to the east. Adelaide has a peaceful grace and elegance, as well as an urban refinement that gives it a distinct Mediterranean feel. Locals and visitors alike are attracted to Adelaide's broad, open streets and leafy parks for leisurely walks, picnics, and al fresco dining. An easy 20-minute drive to Adelaide Hills offers more than 700 km of walking trails, wineries, historic townships, wildlife sanctuaries, and many inviting cafes and pubs. The highest peak, Mt. Lofty Summit, rises 727 meters and provides a glorious view of the city and the ocean.



REGISTRATION AND INFORMATION

Web: www.stata.com/adelaide04

Email: stata@sapmea.asn.au

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Fax: +61 (08) 8274 6000

Cost: \$A150 (includes GST, refreshments, and lunch; optional dinner extra)

South Australian Postgraduate Medical Education Association Inc. (SAPMEA) can also help you find accommodation in Adelaide.

Call for papers

The organizing committee welcomes abstracts for talks on any aspect of statistical analysis, data management, or graphics using Stata.

Submit abstracts to

Philip Ryan, philip.ryan@adelaide.edu.au

Steven Stillman, steven@thestillmans.org

Please submit abstracts by April 30.

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