

Instrumental variables, bootstrapping, and generalized linear models

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Abstract. This paper discusses and illustrates the `qvf` command for fitting generalized linear models. The differences between this new command and Stata's `glm` command are highlighted. One of the most notable features of the `qvf` command is its ability to include instrumental variables. This functionality was added specifically to address measurement error but may be utilized by the user for other purposes. The `qvf` command was developed in the C-language using Stata's new plugin features and executes much faster than the `glm` ado-file.

Keywords: st0049, measurement error, instrumental variables, Murphy–Topel, bootstrap, generalized linear models

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