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My work on model averaging has concentrated on developing a new method called 'weighted-average least squares' (WALS). This project has been going for some thirty years, and Giuseppe De Luca and I are now in the process of implementing and publishing new Stata programs as well as our forthcoming book "Weighted-average least squares model averaging," which should come out in the Fall of 2025.

The currently available Stata code can still be used, but the new code will include all latest insights. News will be posted as it becomes available.