

Subject and author index

This is the subject and author index for the *Stata Longitudinal/Panel Data Reference Manual*. Readers interested in topics other than cross-sectional time-series should see the combined subject index in the *Stata Quick Reference and Index*, which indexes the *Getting Started with Stata for Macintosh Manual*, the *Getting Started with Stata for Unix Manual*, the *Getting Started with Stata for Windows Manual*, the *Stata User's Guide*, the *Stata Base Reference Manual*, the *Stata Data Management Reference Manual*, the *Stata Graphics Reference Manual*, the *Stata Programming Reference Manual*, the *Stata Multivariate Statistics Reference Manual*, the *Stata Survey Data Reference Manual*, the *Stata Survival Analysis & Epidemiological Tables Reference Manual*, the *Stata Time-Series Reference Manual*, and this manual. Readers interested in Mata topics should see the index at the end of the *Mata Reference Manual*.

Semicolons set off the most important entries from the rest. Sometimes no entry will be set off with semicolons, meaning that entries are equally important.

A

Aigner, D. J., [XT] **xtfrontier**
 Albert, P. S., [XT] **xtgee**
 Amemiya, T., [XT] **xhtaylor**, [XT] **xtivreg**
 Anderson, T. W., [XT] **xtabond**, [XT] **xtivreg**
 Arellano, M., [XT] **xtabond**
 Arellano–Bond
 estimator, [XT] **xtabond**
 postestimation, [XT] **xtabond postestimation**
 Arora, S. S., [XT] **xtivreg**, [XT] **xtreg**
 autocorrelation, [XT] **xtabond**, [XT] **xtgee**, [XT] **xtgls**,
 [XT] **xtpcse**, [XT] **xthereg**

B

Balestra, P., [XT] **xtivreg**
 Baltagi, B. H., [XT] **xt**, [XT] **xtabond**, [XT] **xhtaylor**,
 [XT] **xtivreg**, [XT] **xtreg**, [XT] **xtreg**
 postestimation, [XT] **xthereg**
 Battese, G. E., [XT] **xtfrontier**
 Battese–Coelli parameterization, [XT] **xtfrontier**
 Baum, C. F., [XT] **xtgls**, [XT] **xtreg**
 Beck, N., [XT] **xtgls**, [XT] **xtpcse**
 Bera, A. K., [XT] **xtreg**
 between-cell means and variances, [XT] **xtdes**,
 [XT] **xtsum**
 between estimators, [XT] **xtivreg**, [XT] **xtreg**
 Bhargava, A., [XT] **xthereg**
 Bond, S., [XT] **xtabond**
 Bottai, M., [XT] **xtreg**
 Breusch–Pagan Lagrange multiplier test, [XT] **xtreg**
 postestimation
 Breusch, T., [XT] **xtreg postestimation**

Broeck, J. van den, [XT] **xtfrontier**

C

Cameron, A. C., [XT] **xtnbreg**, [XT] **xtpoisson**
 Carter, S. L., [XT] **xt**
 Caudill, S. B., [XT] **xtfrontier**
 Chang, Y., [XT] **xtivreg**
 cluster sampling, [XT] **xtabond**, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xtintreg**, [XT] **xtivreg**,
 [XT] **xtlogit**, [XT] **xtnbreg**, [XT] **xtpoisson**,
 [XT] **xtprobit**, [XT] **xtrc**, [XT] **xtreg**,
 [XT] **xttobit**
 Coelli, T. J., [XT] **xtfrontier**
 complementary log-log
 postestimation, [XT] **xtcloglog postestimation**
 regression, [XT] **xtcloglog**, [XT] **xtgee**
 conditional logistic regression, [XT] **xtlogit**
 Conway, M. R., [XT] **xtlogit**, [XT] **xtprobit**
 Cornwell, C., [XT] **xhtaylor**
 cost frontier model, [XT] **xtfrontier**

D

data,
 autocorrelated, see autocorrelation
 range of, see range of data
 summarizing, see summarizing data
 survival-time, see survival analysis
 Davidson, R., [XT] **xtgls**, [XT] **xtpcse**
 descriptive statistics, displaying, [XT] **xtsum**,
 [XT] **xttab**
 dichotomous outcome models, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtprobit**
 DiNardo, J., [XT] **xtrc**
 dispersion, measures of, [XT] **xtsum**
 Drukker, D. M., [XT] **xt**, [XT] **xthereg**
 Dwyer, J., [XT] **xtreg**

E

EGLS (estimated generalized least squares), [XT] **xtgls**,
 [XT] **xtivreg** [XT] **xtreg**
 error components model, [XT] **xhtaylor**
 estat wcorrelation command, [XT] **xtgee**
 postestimation

F

failure-time models, [XT] **xtpoisson**
 Feinleib, M., [XT] **xtreg**
 FGLS (feasible generalized least squares), [XT] **xtgls**,
 [XT] **xtivreg**, [XT] **xtreg**
 first-differenced estimator, [XT] **xtivreg**
 Fisher, M. R., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**

fixed-effects models, [XT] **xtivreg**, [XT] **xtlogit**,
 [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtreg**,
 [XT] **xtregar**
 Ford, J. M., [XT] **xtfrontier**
 Franzese, R. J., Jr., [XT] **xtpcse**
 Franzini, L., [XT] **xtregar**
 Frechette, G. R., [XT] **xtprobit**
 frequencies, table of, [XT] **xttab**
 frontier models, stochastic, [XT] **xtfrontier**

G

Gange, S. J., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 Gauss–Hermite quadrature, [XT] **quadchk**
 GEE (generalized estimating equations), [XT] **xtgee**
 postestimation, [XT] **xtgee postestimation**
 generalized least squares, see **FGLS**
 Goldstein, R., [XT] **xtreg**
 Gould, W. W., [XT] **xtfrontier**
 graphs, cross-sectional time-series data, [XT] **xtdata**
 Greene, W. H., [XT] **xt**, [XT] **xtgls**, [XT] **xtpcse**,
 [XT] **xtpoisson**, [XT] **xtrc**, [XT] **xtreg**
 Griffiths, W. E., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**
 Griliches, Z., [XT] **xtgls**, [XT] **xtnbreg**, [XT] **xtpcse**,
 [XT] **xtpoisson**, [XT] **xtrc**
 Gropper, D. M., [XT] **xtfrontier**
 Grunfeld, Y., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**
 Guilkey, D. K., [XT] **xtprobit**
 Gutierrez, R. G., [XT] **xt**

H

Hall, B. H., [XT] **xtnbreg**, [XT] **xtpoisson**
 Hansen, L. P., [XT] **xtabond**
 Hardin, J. W., [XT] **xtgee**, [XT] **xtpoisson**, [XT] **xtrc**
 Hauck, W. W., [XT] **xtcloglog**, [XT] **xtlogit**,
 [XT] **xtprobit**
 Hausman, J. A., [XT] **xthtaylor**, [XT] **xtnbreg**,
 [XT] **xtreg postestimation**
 Hausman specification test, [XT] **xtreg postestimation**
 Hausman–Taylor
 estimator, [XT] **xhtaylor**
 postestimation, [XT] **xhtaylor postestimation**
 heteroskedasticity, [XT] **xtgls**
 Hilbe, J. M., [XT] **xtgee**, [XT] **xtpoisson**
 Hill, R. C., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**
 Honoré, B., [XT] **xttobit**
 Hosmer, D. W., Jr., [XT] **xtgee**
 Hsiao, C., [XT] **xt**, [XT] **xtabond**, [XT] **xtivreg**,
 [XT] **xtregar**

I

iis command, [XT] **xt**
 incidence-rate ratio and rate ratio, [XT] **xtgee**,
 [XT] **xtnbreg**, [XT] **xtpoisson**
 instrumental variables, [XT] **xthtaylor**, [XT] **xtivreg**
 interval regression, random-effects, [XT] **xtintreg**

J

Johnston, J., [XT] **xtrc**
 Judge, G. G., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**

K

Kalbfleisch, J. D., [XT] **xtcloglog**, [XT] **xtlogit**,
 [XT] **xtprobit**
 Katz, J. N., [XT] **xtgls**, [XT] **xtpcse**
 Khanti-Akom, S., [XT] **xhtaylor**
 Kiviet, J., [XT] **xtabond**
 Klein, M., [XT] **xtgee**
 Kleinbaum, D. G., [XT] **xtgee**
 Kmenta, J., [XT] **xtpcse**
 Kumbhakar, S. C., [XT] **xtfrontier**

L

Layard, R., [XT] **xtabond**
 Lee, L., [XT] **xtreg**
 Lee, T.-C., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**
 Lemeshow, S., [XT] **xtgee**
 Li, Q., [XT] **xtivreg**, [XT] **xtreg postestimation**,
 [XT] **xtregar**
 Liang, K.-Y., [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,
 [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtprobit**
 Lindstrom, M. J., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 linear regression, [XT] **xtabond**, [XT] **xtfrontier**,
 [XT] **xthtaylor**, [XT] **xtgee**, [XT] **xtgls**,
 [XT] **xtivreg**, [XT] **xtpcse**, [XT] **xtreg**,
 [XT] **xtregar**
 link function, [XT] **xtgee**
 Liu, Q., [XT] **xtcloglog**, [XT] **xtintreg**, [XT] **xtlogit**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xttobit**
 logistic regression,
 fixed-effects, [XT] **xtlogit**
 generalized estimating equations, [XT] **xtgee**
 population-averaged, [XT] **xtlogit**; [XT] **xtgee**
 random-effects, [XT] **xtlogit**
 Lovell, C. A. K., [XT] **xtfrontier**
 Lütkepohl, H., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**

M

MacKinnon, J. G., [XT] **xtgls**, [XT] **xtpcse**
 MacCurdy, T., [XT] **xthtaylor**

Maddala, G. S., [XT] **xtgls**
 McCullagh, P., [XT] **xtgee**, [XT] **xtpoisson**
 means, displaying, [XT] **xtsum**
 Meeusen, W., [XT] **xtfrontier**
 model specification test, [XT] **xreg postestimation**
 Mundlak, Y., [XT] **xtregar**
 Murphy, J. L., [XT] **xtprobit**

N

Narendranathan, W., [XT] **xreg**
 negative binomial regression,
 fixed-effects, [XT] **xtnbreg**
 population-averaged, [XT] **xtnbreg**; [XT] **xtgee**
 random-effects, [XT] **xtnbreg**
 Nelder, J. A., [XT] **xtgee**, [XT] **xtpoisson**
 Neuhaus, J. M., [XT] **xtcloglog**, [XT] **xtintreg**,
 [XT] **xtlogit**, [XT] **xtprobit**, [XT] **xttobit**
 Newton, H. J., [XT] **xtgee**
 Newton, M. A., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 Nickell, S. J., [XT] **xtabond**

O

odds ratio, [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,
 [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtprobit**
 Orsini, N., [XT] **xreg**
 Over, M., [XT] **xtivreg**

P

Pagan, A., [XT] **xreg postestimation**
 Palta, M., [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtintreg**,
 [XT] **xtlogit**, [XT] **xtprobit**, [XT] **xttobit**
 panel-corrected standard errors, [XT] **xtpcse**
 PCSE, [XT] **xtpcse**
 Pendergast, J. F., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 Pickles, A., [XT] **xtgee**, [XT] **xreg**
 Pierce, D., [XT] **xtcloglog**, [XT] **xtintreg**, [XT] **xtlogit**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xttobit**
 Pitblado, J. S., [XT] **xtfrontier**
 Poi, B., [XT] **xtrc**
 Poisson regression, [XT] **xtgee**
 fixed-effects, [XT] **xtpoisson**
 population-averaged, [XT] **xtpoisson**; [XT] **xtgee**
 random-effects, [XT] **xtpoisson**
 population-averaged models, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtnbreg**,
 [XT] **xtpoisson**, [XT] **xreg**
 Prais–Winsten regression, [XT] **xtpcse**
 Prentice, R. L., [XT] **xtgee**

probit regression,
 generalized estimating equations, [XT] **xtgee**
 population-averaged, [XT] **xtprobit**; [XT] **xtgee**
 random-effects, [XT] **xtprobit**
 with panel data, [XT] **xtprobit**; [XT] **xtgee**
 production frontier model, [XT] **xtfrontier**

Q

Qaqish, B., [XT] **xtgee**
 quadchk command, [XT] **quadchk**
 qualitative dependent variables, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtnbreg**,
 [XT] **xtpoisson**, [XT] **xtprobit**

R

Rabe-Hesketh, S., [XT] **xtgee**, [XT] **xreg**
 random-effects models, [XT] **xtabond**, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xhtaylor**, [XT] **xtintreg**,
 [XT] **xtivreg**, [XT] **xtlogit**, [XT] **xtnbreg**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xreg**,
 [XT] **xtregar**, [XT] **xttobit**
 range of data, [XT] **xtsum**
 Rao, D. S. P., [XT] **xtfrontier**
 regression (in generic sense)
 dummy variables, with, [XT] **xreg**
 fixed-effects, [XT] **xreg**
 instrumental variables, [XT] **xhtaylor**, [XT] **xtivreg**
 random-effects, [XT] **xtgee**, [XT] **xreg**
 Revankar, N., [XT] **xtfrontier**
 robust, Huber/White/sandwich estimator of variance,
 [XT] **xtabond**, [XT] **xtcloglog**, [XT] **xtfrontier**,
 [XT] **xtgee**, [XT] **xtgls**, [XT] **xhtaylor**,
 [XT] **xtintreg**, [XT] **xtivreg**, [XT] **xtlogit**,
 [XT] **xtnbreg**, [XT] **xtpcse**, [XT] **xtpoisson**,
 [XT] **xtprobit**, [XT] **xtrc**, [XT] **xreg**,
 [XT] **xtregar**, [XT] **xttobit**
 Rupert, P., [XT] **xhtaylor**

S

Schmidt, P., [XT] **xtfrontier**
 Skrondal, A., [XT] **xtgee**
 Sosa-Escudero, W., [XT] **xreg**
 specification test, [XT] **xreg postestimation**
 Sribney, W. S., [XT] **xtfrontier**
 standard deviations, displaying, [XT] **xtsum**
 standard errors, panel-corrected, [XT] **xtpcse**
 stochastic frontier
 models, [XT] **xtfrontier**
 postestimation, [XT] **xtfrontier postestimation**
 Stock, J. H., [XT] **xhtaylor**
 summarizing data, [XT] **xtsum**
 survival analysis, [XT] **xtnbreg**, [XT] **xtpoisson**
 survival-time data, see survival analysis
 Swamy, P. A., [XT] **xtivreg**, [XT] **xtrc**, [XT] **xreg**

T

tables, frequency, [XT] **xttab**
 Taub, A. J., [XT] **xtreg**
 Taylor, C., [XT] **xtgee**, [XT] **xtreg**
 Taylor, W. E., [XT] **xhtaylor**
 tests,
 Breusch–Pagan Lagrange multiplier, [XT] **xtreg**
 postestimation
 Hausman specification, [XT] **xtreg** **postestimation**
 model specification, [XT] **xtreg** **postestimation**
tis command, [XT] **xt**
 tobit regression, random-effects, [XT] **xttobit**
 Trivedi, P. K., [XT] **xtnbreg**, [XT] **xtpoisson**
 Twisk, J. W. R., [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtreg**
 two-stage least squares, [XT] **xhtaylor**, [XT] **xtivreg**

U

Ureta, M., [XT] **xtreg**

V

Varadharajan-Krishnakumar, J., [XT] **xtivreg**
 variances
 displaying, [XT] **xtsum**

W

Wedderburn, R. W. M., [XT] **xtgee**
 White, H., [XT] **xtivreg**
 within-cell means and variances, [XT] **xtsum**
 within estimators, [XT] **xhtaylor**, [XT] **xtivreg**,
 [XT] **xtreg**, [XT] **xtregar**
 Wooldridge, J. M., [XT] **xt**, [XT] **xtreg**
 Wright, J. H., [XT] **xhtaylor**
 Wu, P. X., [XT] **xtregar**

X

xatabond command, [XT] **xatabond**, [XT] **xatabond**
 postestimation
xtcloglog command, [XT] **xtcloglog**, [XT] **xtcloglog**
 postestimation; [XT] **quadchk**
xtdata command, [XT] **xtdata**
xtdes command, [XT] **xtdes**
xtfrontier command, [XT] **xtfrontier**,
 [XT] **xtfrontier** **postestimation**
xtgee command, [XT] **xtgee**, [XT] **xtgee**
 postestimation
xtgls command, [XT] **xtgls**, [XT] **xtgls** **postestimation**
xhtaylor command, [XT] **xhtaylor**, [XT] **xhtaylor**
 postestimation
xtintreg command, [XT] **xtintreg**, [XT] **xtintreg**
 postestimation; [XT] **quadchk**
xtivreg command, [XT] **xtivreg**, [XT] **xtivreg**
 postestimation

xtlogit command, [XT] **xtlogit**, [XT] **xtlogit**
 postestimation; [XT] **quadchk**
xtnbreg command, [XT] **xtnbreg**, [XT] **xtnbreg**
 postestimation
xtpcse command, [XT] **xtpcse**, [XT] **xtpcse**
 postestimation
xtpoisson command, [XT] **xtpoisson**, [XT] **xtpoisson**
 postestimation; [XT] **quadchk**
xtprobit command, [XT] **xtprobit**, [XT] **xtprobit**
 postestimation; [XT] **quadchk**
xtrc command, [XT] **xtrc**, [XT] **xtrc** **postestimation**
xtreg command, [XT] **xtreg**, [XT] **xtreg**
 postestimation; [XT] **xt**
xtregar command, [XT] **xtregar**, [XT] **xtregar**
 postestimation
xtsum command, [XT] **xtsum**; [XT] **xt**
xttab command, [XT] **xttab**; [XT] **xt**
xttest0 command, [XT] **xtreg** **postestimation**
xttobit command, [XT] **xttobit**, [XT] **xttobit**
 postestimation; [XT] **quadchk**
xttrans command, [XT] **xttab**; [XT] **xt**

Y

Yogo, M., [XT] **xhtaylor**

Z

Zeger, S. L., [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,
 [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtprobit**
 Zellner, A., [XT] **xtfrontier**
 Zhao, L. P., [XT] **xtgee**