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This is the subject and author index for the *Time-Series Reference Manual*. Readers interested in topics other than time series should see the [combined subject index](#) (and the [combined author index](#)) in the *Glossary and Index*.

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Tse, Y. K., [TS] **mgarch**, [TS] **mgarch vcc**

tsfill command, [TS] **tsfill**

tsfilter, [TS] **tsfilter**  
 bk command, [TS] **tsfilter bk**  
 bw command, [TS] **tsfilter bw**  
 cf command, [TS] **tsfilter cf**  
 hp command, [TS] **tsfilter hp**

tsline command, [TS] **tsline**

tsreport command, [TS] **tsreport**

tsrevar command, [TS] **tsrevar**

tsrline command, [TS] **tsline**

tsset command, [TS] **tsset**

tssmooth, [TS] **tssmooth**  
 dexponential command, [TS] **tssmooth**  
**dexponential**  
 exponential command, [TS] **tssmooth exponential**  
 hwinters command, [TS] **tssmooth hwinters**  
 ma command, [TS] **tssmooth ma**  
 nl command, [TS] **tssmooth nl**  
 shwinters command, [TS] **tssmooth shwinters**

Tsui, A. K. C., [TS] **mgarch**, [TS] **mgarch vcc**

## U

UCM, *see* unobserved-components model

ucm command, [TS] **ucm**, [TS] **ucm postestimation**

Uhlig, H., [TS] **tsfilter**, [TS] **tsfilter hp**

unit-root

models, [TS] **vec intro**, [TS] **vec**  
 process, [TS] **Glossary**  
 test, [TS] **dfgls**, [TS] **dfuller**, [TS] **pperron**,  
 [TS] **Glossary**

univariate time series, [TS] **arch**, [TS] **arfima**,  
 [TS] **arima**, [TS] **newey**, [TS] **prais**, [TS] **ucm**

unobserved-components model, [TS] **psdensity**  
 model, [TS] **ucm**  
 postestimation, [TS] **ucm postestimation**

## V

Van Loan, C. F., [TS] **arfima**, [TS] **arfima**  
**postestimation**

VAR, *see* vector autoregressive

var command, [TS] **var**, [TS] **var postestimation**

varbasic command, [TS] **varbasic**, [TS] **varbasic**  
**postestimation**

vargranger command, [TS] **vargranger**

variance, Huber/White/sandwich estimator, see **robust**,  
Huber/White/sandwich estimator of variance  
variance decompositions, see **forecast-error variance decomposition**

**varlmar** command, [TS] **varlmar**

**varnorm** command, [TS] **varnorm**

**varsoc** command, [TS] **varsoc**

**varstable** command, [TS] **varstable**

**varwle** command, [TS] **varwle**

varying conditional-correlation model, [TS] **mgarch**,  
[TS] **mgarch vcc**

**vcc**, **mgarch** subcommand, [TS] **mgarch vcc**

VEC, see **vector error-correction model**

**vec** command, [TS] **vec**, [TS] **vec postestimation**

**veclmar** command, [TS] **veclmar**

VECM, see **vector error-correction model**

**vecnorm** command, [TS] **vecnorm**

**vecrank** command, [TS] **vecrank**

**vecstable** command, [TS] **vecstable**

**vector autoregressive**

forecast, [TS] **fcast compute**, [TS] **fcast graph**

model, [TS] **dfactor**, [TS] **sspace**, [TS] **ucm**,  
[TS] **var intro**, [TS] **var**, [TS] **var svar**,  
[TS] **varbasic**, [TS] **Glossary**

moving-average model, [TS] **dfactor**, [TS] **sspace**,  
[TS] **ucm**

postestimation, [TS] **fcast compute**, [TS] **fcast graph**, [TS] **irf**, [TS] **irf create**, [TS] **var postestimation**, [TS] **vargranger**, [TS] **varlmar**, [TS] **varnorm**, [TS] **varsoc**, [TS] **varstable**, [TS] **varwle**

**vector error-correction**

model, [TS] **vec intro**, [TS] **vec**, [TS] **Glossary**, also see **multivariate GARCH**

postestimation, [TS] **fcast compute**, [TS] **fcast graph**, [TS] **irf**, [TS] **irf create**, [TS] **varsoc**, [TS] **vec postestimation**, [TS] **veclmar**, [TS] **vecnorm**, [TS] **vecrank**, [TS] **vecstable**

Vetterling, W. T., [TS] **arch**, [TS] **arima**

Vigfusson, R. J., [TS] **forecast solve**

## W

Wald, A., [TS] **varwle**

Wald test, [TS] **vargranger**, [TS] **varwle**

Wang, Q., [TS] **arima**, [TS] **newey**

Watson, G. S., [TS] **prais**, [TS] **Glossary**

Watson, M. W., [TS] **arch**, [TS] **dfactor**, [TS] **dfgls**, [TS] **irf create**, [TS] **rolling**, [TS] **sspace**, [TS] **time series**, [TS] **var intro**, [TS] **var**, [TS] **var svar**, [TS] **vec intro**, [TS] **vec**, [TS] **vecrank**

Wei, W. W. S., [TS] **psdensity**, [TS] **tsfilter**, [TS] **ucm**, [TS] **Glossary**

weighted moving average, [TS] **tssmooth**, [TS] **tssmooth ma**

West, K. D., [TS] **newey**, [TS] **pperron**

White, H. L., Jr., [TS] **newey**, [TS] **prais**

white noise, [TS] **wntestb**, [TS] **wntestq**, [TS] **Glossary**

White/Huber/sandwich estimator of variance, see **robust**,  
Huber/White/sandwich estimator of variance

Wiggins, V. L., [TS] **arch**, [TS] **arima**, [TS] **sspace**

Winsten, C. B., [TS] **prais**

Winters, P. R., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**

**wntestb** command, [TS] **wntestb**

**wntestq** command, [TS] **wntestq**

Wolfowitz, J., [TS] **varwle**

Wooldridge, J. M., [TS] **arch**, [TS] **mgarch**, [TS] **mgarch dvech**, [TS] **prais**

Wu, N., [TS] **arima**, [TS] **newey**

## X

**xcorr** command, [TS] **xcorr**

## Y

Yar, M., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**

Yule-Walker equations, [TS] **corrgram**, [TS] **Glossary**

## Z

Zakoian, J. M., [TS] **arch**

Zellner, A., [TS] **prais**

