

# Contents

|                        |   |
|------------------------|---|
| intro                  | Introduction to time-series manual  |
| time series            | Introduction to time-series commands                                      |
| arch                   | Autoregressive conditional heteroskedasticity (ARCH) family of estimators |
| arch postestimation    | Postestimation tools for arch   |
| arfima                 | Autoregressive fractionally integrated moving-average models              |
| arfima postestimation  | Postestimation tools for arfima   |
| arima                  | ARIMA, ARMAX, and other dynamic regression models                         |
| arima postestimation   | Postestimation tools for arima  |
| corrgram               | Tabulate and graph autocorrelations                                       |
| cumsp                  | Cumulative spectral distribution  |
| dfactor                | Dynamic-factor models   |
| dfactor postestimation | Postestimation tools for dfactor  |
| dfgls                  | DF-GLS unit-root test   |
| dfuller                | Augmented Dickey–Fuller unit-root test                                    |
| estat acplot           | Plot parametric autocorrelation and autocovariance functions              |
| estat aroots           | Check the stability condition of ARIMA estimates                          |
| fcast compute          | Compute dynamic forecasts after var, svar, or vec                         |
| fcast graph            | Graph forecasts after fcast compute                                       |
| forecast               | Econometric model forecasting   |
| forecast adjust        | Adjust a variable by add factoring, replacing, etc.                       |
| forecast clear         | Clear current model from memory   |
| forecast coefvector    | Specify an equation via a coefficient vector                              |
| forecast create        | Create a new forecast model   |
| forecast describe      | Describe features of the forecast model                                   |
| forecast drop          | Drop forecast variables   |
| forecast estimates     | Add estimation results to a forecast model                                |
| forecast exogenous     | Declare exogenous variables   |
| forecast identity      | Add an identity to a forecast model                                       |
| forecast list          | List forecast commands composing current model                            |
| forecast query         | Check whether a forecast model has been started                           |
| forecast solve         | Obtain static and dynamic forecasts                                       |
| irf                    | Create and analyze IRFs, dynamic-multiplier functions, and FEVDs          |
| irf add                | Add results from an IRF file to the active IRF file                       |
| irf cgraph             | Combined graphs of IRFs, dynamic-multiplier functions, and FEVDs          |
| irf create             | Obtain IRFs, dynamic-multiplier functions, and FEVDs                      |
| irf ctable             | Combined tables of IRFs, dynamic-multiplier functions, and FEVDs          |
| irf describe           | Describe an IRF file  |
| irf drop               | Drop IRF results from the active IRF file                                 |
| irf graph              | Graphs of IRFs, dynamic-multiplier functions, and FEVDs                   |
| irf ograph             | Overlaid graphs of IRFs, dynamic-multiplier functions, and FEVDs          |
| irf rename             | Rename an IRF result in an IRF file                                       |
| irf set                | Set the active IRF file   |
| irf table              | Tables of IRFs, dynamic-multiplier functions, and FEVDs                   |

|                            |   |
|----------------------------|---|
| mgarch                     | Multivariate GARCH models   |
| mgarch ccc                 | Constant conditional correlation multivariate GARCH models          |
| mgarch ccc postestimation  | Postestimation tools for mgarch ccc                                 |
| mgarch dcc                 | Dynamic conditional correlation multivariate GARCH models           |
| mgarch dcc postestimation  | Postestimation tools for mgarch dcc                                 |
| mgarch dvec                | Diagonal vech multivariate GARCH models                             |
| mgarch dvec postestimation | Postestimation tools for mgarch dvec                                |
| mgarch vcc                 | Varying conditional correlation multivariate GARCH models           |
| mgarch vcc postestimation  | Postestimation tools for mgarch vcc                                 |
| newey                      | Regression with Newey–West standard errors                          |
| newey postestimation       | Postestimation tools for newey                                      |
| pergram                    | Periodogram   |
| pperron                    | Phillips–Perron unit-root test                                      |
| prais                      | Prais–Winsten and Cochrane–Orcutt regression                        |
| prais postestimation       | Postestimation tools for prais                                      |
| psdensity                  | Parametric spectral density estimation after arima, arfima, and ucm |
| rolling                    | Rolling-window and recursive estimation                             |
| sspace                     | State-space models  |
| sspace postestimation      | Postestimation tools for sspace                                     |
| tsappend                   | Add observations to a time-series dataset                           |
| tsfill                     | Fill in gaps in time variable                                       |
| tsfilter                   | Filter a time-series, keeping only selected periodicities           |
| tsfilter bk                | Baxter–King time-series filter                                      |
| tsfilter bw                | Butterworth time-series filter                                      |
| tsfilter cf                | Christiano–Fitzgerald time-series filter                            |
| tsfilter hp                | Hodrick–Prescott time-series filter                                 |
| tsline                     | Plot time-series data   |
| tsreport                   | Report time-series aspects of a dataset or estimation sample        |
| tsrevar                    | Time-series operator programming command                            |
| tsset                      | Declare data to be time-series data                                 |
| tssmooth                   | Smooth and forecast univariate time-series data                     |
| tssmooth dexponential      | Double-exponential smoothing  |
| tssmooth exponential       | Single-exponential smoothing  |
| tssmooth hwinters          | Holt–Winters nonseasonal smoothing                                  |
| tssmooth ma                | Moving-average filter   |
| tssmooth nl                | Nonlinear filter  |
| tssmooth shwinters         | Holt–Winters seasonal smoothing                                     |
| ucm                        | Unobserved-components model   |
| ucm postestimation         | Postestimation tools for ucm  |
| var intro                  | Introduction to vector autoregressive models                        |
| var                        | Vector autoregressive models  |
| var postestimation         | Postestimation tools for var  |
| var svar                   | Structural vector autoregressive models                             |
| var svar postestimation    | Postestimation tools for svar                                       |
| varbasic                   | Fit a simple VAR and graph IRFs or FEVDs                            |
| varbasic postestimation    | Postestimation tools for varbasic                                   |
| vargranger                 | Perform pairwise Granger causality tests after var or svar          |

|                          |  |
|--------------------------|--|
| varlmar                  | Perform LM test for residual autocorrelation after var or svar |
| varnorm                  | Test for normally distributed disturbances after var or svar   |
| varsoc                   | Obtain lag-order selection statistics for VARs and VECMs       |
| varstable                | Check the stability condition of VAR or SVAR estimates         |
| varwle                   | Obtain Wald lag-exclusion statistics after var or svar         |
| vec intro                | Introduction to vector error-correction models                 |
| vec                      | Vector error-correction models                                 |
| vec postestimation       | Postestimation tools for vec                                   |
| veclmar                  | Perform LM test for residual autocorrelation after vec         |
| vecnorm                  | Test for normally distributed disturbances after vec           |
| vecrank                  | Estimate the cointegrating rank of a VECM                      |
| vecstable                | Check the stability condition of VECM estimates                |
| wntestb                  | Bartlett's periodogram-based test for white noise              |
| wntestq                  | Portmanteau (Q) test for white noise                           |
| xcorr                    | Cross-correlogram for bivariate time series                    |
| Glossary                 |  |
| Subject and author index |  |