Acronym glossary

2SIV	two-step instrumental variables
2SLS	two-stage least squares
3SLS	three-stage least squares
ADF	asymptotic distribution free
AF	attributable fraction for the population
AFE	attributable fraction among the exposed
AFT	accelerated failure time
AIC	Akaike information criterion
AIDS	almost-ideal demand system
AIPW	augmented inverse-probability weights
ANCOVA	analysis of covariance
ANOVA	analysis of variance
APE	average partial effects
AR	autoregressive
AR(1)	first-order autoregressive
ARCH	autoregressive conditional heteroskedasticity
ARFIMA	autoregressive fractionally integrated moving average
ARIMA	autoregressive integrated moving average
ARMA	autoregressive moving average
ARMAX	autoregressive moving-average exogenous
ASCII	American Standard Code for Information Interchange
ASE	asymptotic standard error
ASL	achieved significance level
ATE	average treatment effect
ATET	average treatment effect on the treated
AUC	area under the time-versus-concentration curve
BC	bias corrected
BCa	bias-corrected and accelerated
BCC	boundary characteristic curve
BE	between effects
BFGS	Broyden–Fletcher–Goldfarb–Shanno
BHHH	Berndt–Hall–Hall–Hausman
BIC	Bayesian information criterion
BLOB	binary large object
BLUP	best linear unbiased prediction
BRR	balanced repeated replication

CA	correspondence analysis
CCC	category characteristic curve
CCI	conservative confidence interval
CCT	controlled clinical trial
CD	coefficient of determination
CDC	Centers for Disease Control and Prevention
CDF	cumulative distribution function
CES	constant elasticity of substitution
CFA	confirmatory factor analysis
CFI	comparative fit index
CI	conditional independence
CI	confidence interval
CIF	cumulative incidence function
CMI	conditional mean independence
CMLE	conditional maximum likelihood estimates
ct	count time
cusum	cumulative sum
c.v.	coefficient of variation
DA	data augmentation
DDF	denominator degrees of freedom
DDFs	multiple denominator degrees of freedom
DEFF	design effect
DEFT	design effect (standard deviation metric)
DF	dynamic factor
df / d.f.	degree(s) of freedom
d.f.	distribution function
DFAR	dynamic factors with vector autoregressive errors
DFP	Davidon–Fletcher–Powell
DPD	dynamic panel data
EBCDIC	extended binary coded decimal interchange code
EGARCH	exponential GARCH
EGLS	estimated generalized least squares
EIM	expected information matrix
EM	expectation maximization
EPS	Encapsulated PostScript
ESS	error sum of squares
ESS	effective sample size

FCS	fully conditional specification
FD	first-differenced estimator
FDA	Food and Drug Administration
FE	fixed effects
FEVD	forecast-error variance decomposition
FGLS	feasible generalized least squares
FGNLS	feasible generalized nonlinear least squares
FIML	full information maximum likelihood
FIVE estimator	full-information instrumental-variables efficient estimator
flong	full long
flongsep	full long and separate
FMI	fraction of missing information
FP	fractional polynomial
FPC	finite population correction
GARCH	generalized autoregressive conditional heteroskedasticity
GEE	generalized estimating equations
GEV	generalized extreme value
GHK	Geweke–Hajivassiliou–Keane
GHQ	Gauss–Hermite quadrature
GLIM	generalized linear interactive modeling
GLLAMM	generalized linear latent and mixed models
GLM	generalized linear models
GLS	generalized least squares
GMM	generalized method of moments
GPCM	generalized partial credit model
GRM	graded response model
GSEM	generalized structural equation modeling/model
GUI	graphical user interface
HAC	heteroskedasticity- and autocorrelation-consistent
HR	hazard ratio
HRF	human readable form

IC	information criteria
ICC	item characteristic curve
ICD-9	International Classification of Diseases, Ninth Revision
ICD-10	International Classification of Diseases, Tenth Revision
ICU	International Components for Unicode
IIA	independence of irrelevant alternatives
i.i.d.	independent and identically distributed
IIF	item information function
IPW	inverse-probability weighting
IPWRA	inverse-probability-weighted regression adjustment
IQR	interquartile range
IR	incidence rate
IRF	impulse–response function
IRLS	iterated, reweighted least squares
IRR	incidence-rate ratio
IRT	item response theory
IV	instrumental variables
JAR	Java Archive file
JCA	joint correspondence analysis
JRE	Java Runtime Environment
LAPACK	linear algebra package
LAV	least absolute value
LDA	linear discriminant analysis
LIML	limited-information maximum likelihood
LM	Lagrange multiplier
LOO	leave one out
LOWESS	locally weighted scatterplot smoothing
LR	likelihood ratio
LSB	least-significant byte
MA	moving average
MAD	median absolute deviation
MANCOVA	multivariate analysis of covariance
MANOVA	multivariate analysis of variance
MAR	missing at random
MCA	multiple correspondence analysis
MCAGHQ	mode-curvature adaptive Gauss–Hermite quadrature
MCAR	missing completely at random
MCE	Monte Carlo error
MCMC	Markov chain Monte Carlo
MCSE	MCMC standard errors
MDES	minimum detectable effect size
MDS	multidimensional scaling
ME	multiple equation

MEFF	misspecification effect
MEFT	misspecification effect (standard deviation metric)
MFP	multivariable fractional polynomial
MI / mi	multiple imputation
midp	mid-*p*-value
MIMIC	multiple indicators and multiple causes
MINQUE	minimum norm quadratic unbiased estimation
MIVQUE	minimum variance quadratic unbiased estimation
ML	maximum likelihood
MLE	maximum likelihood estimate
MLMV	maximum likelihood with missing values
mlong	marginal long
MM	method of moments
MNAR	missing not at random
MNP	multinomial probit
MPL	modified profile likelihood
MS	mean square
MSAR	Markov-switching autoregression
MSB	most-significant byte
MSDR	Markov-switching dynamic regression
MSE	mean squared error
MSL	maximum simulated likelihood
MSS	model sum of squares
MUE	median unbiased estimates
MVAGHQ	mean–variance adaptive Gauss–Hermite quadrature
MVN	multivariate normal
MVREG	multivariate regression
NARCH	nonlinear ARCH
NHANES	National Health and Nutrition Examination Survey
NLS	nonlinear least squares
NPARCH	nonlinear power ARCH
NR	Newton–Raphson
NRM	nominal response model
ODBC	Open DataBase Connectivity
OIM	observed information matrix
OIRF	orthogonalized impulse–response function
OLE	Object Linking and Embedding (Microsoft product)
OLS	ordinary least squares
OPG	outer product of the gradient
OR	odds ratio

PA	population averaged
PARCH	power ARCH
PCA	principal component analysis
PCM	partial credit model
PCSE	panel-corrected standard error
p.d.f.	probability density function
PF	prevented fraction for the population
PFE	prevented fraction among the exposed
PH	proportional hazards
pk	pharmacokinetic data
p.m.f.	probability mass function
PMM	predictive mean matching
PNG	Portable Network Graphics
POM	potential-outcome means
PSS	power and sample size
PSU	primary sampling unit
QDA	quadratic discriminant analysis
QML	quasimaximum likelihood
RA	regression adjustment
rc	return code
RCT	randomized controlled trial
RE	random effects
REML	restricted (or residual) maximum likelihood
RESET	regression specification-error test
RMSE	root mean squared error
RMSEA	root mean squared error of approximation
RNG	random-number generator
ROC	receiver operating characteristic
ROP	rank-ordered probit
ROT	rule of thumb
RR	relative risk
RRR	relative-risk ratio
RSM	rating scale model
RSS	residual sum of squares
RUM	random utility maximization
RVI	relative variance increase

SAARCH	simple asymmetric ARCH
SARIMA	seasonal ARIMA
s.d.	standard deviation
SE / s.e.	standard error
SEM	structural equation modeling/model
SF	static factor
SFAR	static factors with vector autoregressive errors
SIF	Stata internal form
SIR	standardized incidence ratio
SJ	Stata Journal
SMCL	Stata Markup and Control Language
SMR	standardized mortality/morbidity ratio
SMSA	standard metropolitan statistical area
SOR	standardized odds ratio
SQL	Structured Query Language
SRD	standardized rate difference
SRMR	standardized root mean squared residual
SRR	standardized risk ratio
SRS	simple random sample/sampling
SRSWR	SRS with replacement
SSC	Statistical Software Components
SSCP	sum of squares and cross products
SSD	summary statistics data
SSU	secondary sampling unit
st	survival time
STB	Stata Technical Bulletin
STS	structural time series
SUR	seemingly unrelated regression
SURE	seemingly unrelated regression estimation
SUTVA	stable unit treatment value assumption
SVAR	structural vector autoregressive model
SVD	singular value decomposition
TAR	target acceptance rate
TARCH	threshold ARCH
TCC	test characteristic curve
TDT	transmission/disequilibrium test
TIF	test information function
TIFF	tagged image file format
TLI	Tucker–Lewis index
TSS	total sum of squares

UCA	Unicode Collation Algorithm
UCM	unobserved-components model
UI	user interface
UTF-8	Universal character set + Transformation Format—8-bit
VAR	vector autoregressive model
VAR(1)	first-order vector autoregressive
VARMA	vector autoregressive moving average
VARMA(1,1)	first-order vector autoregressive moving average
VCE	variance–covariance estimate
VECM	vector error-correction model
VIF	variance inflation factor
WLC	worst linear combination
WLF	worst linear function
WLS	weighted least squares
WNLS	weighted nonlinear least squares
wrt	with respect to
XML	Extensible Markup Language
ZINB	zero-inflated negative binomial
ZIP	zero-inflated Poisson
ZTNB	zero-truncated negative binomial
ZTP	zero-truncated Poisson