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This is the complete contents for all manuals. Every estimation command has a postestimation entry; however, not all postestimation entries are listed here.

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Combined subject table of contents

- Epidemiology and related ROC analysis
- Estimation related Rotation
- Exact statistics Sample selection models
- Extended regression models Simulation/resampling
- Factor analysis and principal components Spatial autoregressive models
- Finite mixture models Standard postestimation tests, tables, and other analyses
- Fractional outcomes Structural equation modeling
- Generalized linear models
- Group sequential designs Survey data
- Indicator and categorical variables Survival analysis
- Item response theory Time series, multivariate
- Lasso Time series, univariate
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- Basics Other
- Programming
- Programming
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[GSU] Getting Started with Stata for Unix .................................
[GSW] Getting Started with Stata for Windows ..............................
[U] Chapter 3 ........................................ Resources for learning and using Stata
[U] Chapter 4 ........................................ Stata’s help and search facilities
[R] help ........................................ Display help in Stata
[R] search ....................................... Search Stata documentation and other resources

Data manipulation and management

Basic data commands

[D] Intro .................................... Introduction to data management reference manual
[D] Data management ...................... Introduction to data management commands
[D] codebook .................................. Describe data contents
[D] Data types ................................. Quick reference for data types
[D] Datetime .................................. Date and time values and variables
[D] Datetime durations ...................... Obtaining and working with durations
[D] Datetime relative dates ............ Obtaining dates and date information from other dates
[D] Datetime values from other software Date and time conversion from other software
Creating and dropping variables

- clear: Clear memory
- compress: Compress data in memory
- drop: Drop variables or observations
- dyngen: Dynamically generate new values of variables
- egen: Extensions to generate
- frame copy: Make a copy of a frame
- frame drop: Drop frames from memory
- frame put: Copy selected variables or observations to a new frame
- frames reset: Drop all frames from memory
- generate: Create or change contents of variable

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Orthogonalize variables and compute orthogonal polynomials

Programming functions

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Statistical functions

String functions

Trigonometric functions

Functions and expressions

Section 12.4.2.1: Unicode string functions
Chapter 13: Functions and expressions

Date and time functions

Extensions to generate

Mathematical functions

Matrix functions

Programming functions

Random-number functions

Selecting time-span functions

Statistical functions

String functions

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[U] Section 12.4 ................................................................. Strings
[U] Section 12.4.2 ............................................................... Handling Unicode strings
[U] Chapter 24 ................................................................. Working with strings
[D] Data types ................................................................. Quick reference for data types
[FN] String functions ............................................................
[D] unicode ................................................................. Unicode utilities

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[U] Section 12.5.3 ................................................................. Date and time formats
[U] Chapter 25 ................................................................. Working with dates and times
[D] bcal ................................................................. Business calendar file manipulation
[D] Datetime ................................................................. Date and time values and variables
[D] Datetime business calendars ................................................................. Business calendars
[D] Datetime business calendars creation ................................................................. Business calendars creation
[D] Datetime conversion ................................................................. Converting strings to Stata dates
[D] Datetime display formats ................................................................. Display formats for dates and times
[D] Datetime durations ................................................................. Obtaining and working with durations
[D] Datetime relative dates ................................................................. Obtaining dates and date information from other dates
[D] Datetime values from other software ................................................................. Date and time conversion from other software

### Loading, saving, importing, and exporting data

[GS] Chapter 6 (GSM, GSU, GSW) ................................................................. Using the Data Editor
[U] Chapter 22 ................................................................. Entering and importing data
[D] edit ................................................................. Browse or edit data with Data Editor
[D] export ................................................................. Overview of exporting data from Stata
[D] frames save ................................................................. Save a set of frames on disk
[D] frames use ................................................................. Load a set of frames from disk
[D] import ................................................................. Overview of importing data into Stata
[D] import dbase ................................................................. Import and export dBase files
[D] import delimited ................................................................. Import and export delimited text data
[D] import excel ................................................................. Import and export Excel files
[D] import fred ................................................................. Import data from Federal Reserve Economic Data
[D] import haver ................................................................. Import data from Haver Analytics databases
[D] import sas ................................................................. Import SAS files
[D] import sasxport5 ................................................................. Import and export data in SAS XPORT Version 5 format
[D] import sasxport8 ................................................................. Import and export data in SAS XPORT Version 8 format
[D] import spss ................................................................. Import and export SPSS files
[D] infile (fixed format) ................................................................. Import text data in fixed format with a dictionary
[D] infile (free format) ................................................................. Import unformatted text data
[D] infix (fixed format) ................................................................. Import text data in fixed format
[D] input ................................................................. Enter data from keyboard
[D] jdbc ................................................................. Load, write, or view data from a database with a Java API
[D] odbc ................................................................. Load, write, or view data from ODBC sources
[D] outfile ................................................................. Export dataset in text format
[D] save ................................................................. Save Stata dataset
[D] sysuse ................................................................. Use shipped dataset
[D] use ................................................................. Load Stata dataset
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- **Append datasets**
- **Append mi data**
- **Form every pairwise combination of two datasets**
- **Copy variables from linked frame**
- **Change storage type of alias variables**
- **Form all pairwise combinations within groups**
- **Merge datasets**
- **Merge mi data**

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- **Verify truth of claim**
- **Verify variables nested**
- **Calculate checksum of file**
- **Determine whether data have changed**
- **Place notes in data**
- **Determine whether the estimation sample has changed**

## Reshaping datasets

- **Make dataset of summary statistics**
- **Make dataset of frequencies and percentages**
- **Duplicate observations**
- **Duplicate clustered observations**
- **Rectangularize dataset**
- **Increase the number of observations in a dataset**
- **Reshape mi data**
- **Rolling-window and recursive estimation**
- **Create separate variables**
- **Making summary statistics data (sem only)**
- **Stack data**
- **Collect statistics for a command across a by list**
- **Interchange observations and variables**

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- **Using the Variables Manager**
- **Formats: Controlling how data are displayed**
- **Dataset, variable, and value labels**
- **Set variables’ output format**
- **Manipulate labels**
- **Labels for variables and values in multiple languages**
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- **Place notes in data**
- **Manage variable labels, formats, and other properties**
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[GS] Chapter 7 (GSM, GSU, GSW) ......................... Using the Variables Manager
[U] Chapter 26 .................................. Working with categorical data and factor variables
[D] clonevar ..................................... Clone existing variable
[D] destring ................................ Convert string variables to numeric variables and vice versa
[D] dyngen ..................................... Dynamically generate new values of variables
[D] encode .................................... Encode string into numeric and vice versa
[D] generate ................................ Create or change contents of variable
[D] mvcencode ................................ Change missing values to numeric values and vice versa
[D] order ..................................... Reorder variables in dataset
[D] recode .................................... Recode categorical variables
[D] rename ................................ Rename variable
[D] rename group ............................ Rename groups of variables
[D] split ..................................... Split string variables into parts
[D] varmanage ................................. Manage variable labels, formats, and other properties

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[GS] Chapter 6 (GSM, GSU, GSW) ......................... Using the Data Editor
[D] cf ......................................... Compare two datasets
[CM] csummarize ................................ Summarize variables by chosen alternatives
[D] codebook ................................ Describe data contents
[D] compare ................................ Compare two variables
[D] count ....................................... Count observations satisfying specified conditions
[D] describe ................................ Describe data in memory or in a file
[D] ds ............................................ Compactly list variables with specified properties
[D] duplicates ................................ Report, tag, or drop duplicate observations
[D] edit ......................................... Browse or edit data with Data Editor
[D] gsort ...................................... Ascending and descending sort
[D] inspect ................................ Display simple summary of data’s attributes
[D] isid ......................................... Check for unique identifiers
[D] lookfor ................................ Search for string in variable names and labels
[R] Iv ............................................ Letter-value displays
[R] misstable ................................ Tabulate missing values
[MI] mi describe ............................... Describe mi data
[MI] mi misstable ............................. Tabulate pattern of missing values
[D] pctile ................................ Create variable containing percentiles
[ST] stsummarize .............................. Describe survival-time data
[SVY] svy: tabulate oneway ...................... One-way tables for survey data
[SVY] svy: tabulate twoway ...................... Two-way tables for survey data
[P] tabdisp .................................... Display tables
[R] table intro .............................. Introduction to tables of frequencies, summaries, and command results
[R] table .................................... Table of frequencies, summaries, and command results
[R] table multiway .......................... Multiway tables
[R] table oneway ................................ One-way tabulation
[R] table summary ......................... Table of summary statistics
[R] table twoway ............................ Two-way tabulation
[R] tabstat ................................ Compact table of summary statistics
[R] tabulate oneway ......................... One-way table of frequencies
[R] tabulate twoway ......................... Two-way table of frequencies
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[D] cd ........................................... Change directory
[D] cf ......................................... Compare two datasets
[D] changeeol ................................ Convert end-of-line characters of text file
[D] checksum ................................ Calculate checksum of file
[D] copy ..................................... Copy file from disk or URL
[D] dir ....................................... Display filenames
[D] erase .................................... Erase a disk file
[D] filefilter ................................. Convert ASCII or binary patterns in a file
[D] mkdir ................................ Create directory
[D] rmdir ................................ Remove directory
[D] type ..................................... Display contents of a file
[D] unicode convertfile .................... Low-level file conversion between encodings
[D] unicode translate ...................... Translate files to Unicode
[D] zipfile ................................. Compress and uncompress files and directories in zip archive format

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[D] cor2data .............................. Create dataset with specified correlation structure
[D] drawnorm ............................... Draw sample from multivariate normal distribution
[R] dydx .................................. Calculate numeric derivatives and integrals
[D] frame change .......................... Change identity of current (working) frame
[D] frame create ............................ Create a new frame
[D] frame prefix ............................ The frame prefix command
[D] frame pwf .............................. Display name of current (working) frame
[D] frame rename ........................... Rename existing frame
[D] frames dir .............................. Display names of all frames in memory
[D] icd ..................................... Introduction to ICD commands
[D] icd10 .................................... ICD-10 diagnosis codes
[D] icd10cm ................................ ICD-10-CM diagnosis codes
[D] icd10pcs ................................ ICD-10-PCS procedure codes
[D] icd9 ..................................... ICD-9-CM diagnosis codes
[D] icd9p .................................... ICD-9-CM procedure codes
[D] ipolate .................................. Linearly interpolate (extrapolate) values
[D] range .................................... Generate numerical range
[D] sample .................................. Draw random sample
[D] splitsample .............................. Split data into random samples

Multiple datasets in memory

[D] fralias .................................. Alias variables from linked frames
[D] frame change .......................... Change identity of current (working) frame
[D] frame copy ................................ Make a copy of a frame
[D] frame create ............................ Create a new frame
[D] frame drop ................................ Drop frames from memory
[D] frame prefix ............................ The frame prefix command
[D] frame put ................................ Copy selected variables or observations to a new frame
[D] frame pwf ................................ Display name of current (working) frame

[XT] xtdescribe .......................... Describe pattern of xt data

[R] tabulate, summarize() ............... One- and two-way tables of summary statistics
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**mi add** ............................................. Add imputations from another mi dataset

**mi append** ............................................ Append mi data

**mi convert** ......................................... Change style of mi data

**mi copy** ............................................. Copy mi flongsep data

**mi describe** ......................................... Describe mi data

**mi erase** ............................................. Erase mi datasets

**mi expand** ........................................... Expand mi data

**mi export** ........................................... Export mi data

**mi export ice** ......................................... Export mi data to ice format

**mi export nhanes1** .................................... Export mi data to NHANES format

**mi extract** ........................................... Extract original or imputed data from mi data

**mi import** ........................................... Import data into mi

**mi import flong** ....................................... Import flong-like data into mi

**mi import flongsep** .................................... Import flongsep-like data into mi

**mi import ice** ........................................ Import ice-format data into mi

**mi import nhanes1** .................................... Import NHANES-format data into mi

**mi import wide** ....................................... Import wide-like data into mi

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**mi passive** ............................................ Generate/replace and register passive variables

**mi ptrace** ............................................ Load parameter-trace file into Stata

**mi rename** ........................................... Rename variable

**mi replace0** ........................................... Replace original data

**mi reset** ............................................. Reset imputed or passive variables

**mi reshape** ........................................... Reshape mi data

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**mi stsplit** ........................................... Split and join time-span records for mi data

**mi update** ............................................ Ensure that mi data are consistent

**mi varying** ........................................... Identify variables that vary across imputations

**mi xeq** ................................................ Execute command(s) on individual imputations

**mi XXXset** ........................................... Declare mi data to be svy, st, ts, xt, etc.

**mi noupdate option** .................................. The noupdate option

**mi Styles** ............................................. Dataset styles

**mi Workflow** ........................................... Suggested workflow
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- **GS** Chapter 13 (GSM, GSU, GSW) ..... Using the Do-file Editor—automating Stata
- **U** Chapter 4 .......................... Stata’s help and search facilities
- **U** Chapter 15 .......................... Saving and printing output—log files
- **U** Chapter 16 .......................... Do-files
- **R** about .............................. Display information about your Stata
- **D** by ................................. Repeat Stata command on subsets of the data
- **R** cls ................................. Clear Results window
- **R** copyright .......................... Display copyright information
- **R** do ................................. Execute commands from a file
- **R** doedit ............................. Edit do-files and other text files
- **R** exit ............................... Exit Stata
- **R** help ............................... Display help in Stata
- **R** level .............................. Set default confidence level
- **R** log ................................. Echo copy of session to file
- **D** obs ............................... Increase the number of observations in a dataset
- **R** postest ............................ Postestimation Selector
- **R** #review .......................... Review previous commands
- **R** search ............................ Search Stata documentation and other resources
- **BAYES** set clevel .......................... Set default credible level
- **R** translate .......................... Print and translate logs
- **D** unicode translate .......................... Translate files to Unicode
- **R** view ............................... View files and logs
- **D** zipfile .......................... Compress and uncompress files and directories in zip archive format

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- **U** Chapter 8 .......................... Error messages and return codes
- **P** error ............................. Display generic error message and exit
- **R** Error messages .......................... Error messages and return codes
- **P** rmsg ............................. Return messages

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- **U** Section 13.5 .......................... Accessing coefficients and standard errors
- **U** Section 18.8 .......................... Accessing results calculated by other programs
- **U** Section 18.9 .......................... Accessing results calculated by estimation commands
- **U** Section 18.10 .......................... Storing results
- **P** creturn .......................... Return c-class values
- **P** creturn .......................... Post the estimation results
- **R** estimates .......................... Save and manipulate estimation results
- **R** estimates describe .......................... Describe estimation results
- **R** estimates for .......................... Repeat postestimation command across models
- **R** estimates notes .......................... Add notes to estimation results
- **R** estimates replay .......................... Redisplay estimation results
- **R** estimates save .......................... Save and use estimation results
- **R** estimates selected .......................... Show selected coefficients
- **R** estimates stats .......................... Model-selection statistics
- **R** estimates store .......................... Store and restore estimation results
- **R** estimates table .......................... Compare estimation results
- **R** estimates title .......................... Set title for estimation results
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[D] _return .................................................. Preserve stored results
[P] return ..................................................... Return stored results
[R] Stored results .......................................... Stored results

Internet

[U] Chapter 29 .............................................. Using the Internet to keep up to date
[R] ado update ............................................. Update community-contributed packages
[D] checksum .............................................. Calculate checksum of file
[D] copy ..................................................... Copy file from disk or URL
[R] net ..................................................... Install and manage community-contributed additions from the Internet
[R] net search ............................................. Search the Internet for installable packages
[R] netio .................................................. Control Internet connections
[R] sj ...................................................... Stata Journal installation instructions
[R] ssc ................................................... Install and uninstall packages from SSC
[R] update ............................................... Check for official updates
[D] use ..................................................... Load Stata dataset

Data types and memory

[U] Chapter 6 .............................................. Managing memory
[U] Section 12.2.2 ....................................... Numeric storage types
[U] Section 12.4 ........................................ Strings
[U] Section 12.4.2 ...................................... Handling Unicode strings
[U] Section 13.12 ....................................... Precision and problems therein
[U] Chapter 24 .......................................... Working with strings
[D] compress ............................................. Compress data in memory
[D] Data types .......................................... Quick reference for data types
[D] memory ............................................... Memory management
[D] Missing values ...................................... Quick reference for missing values
[D] recast .................................................. Change storage type of variable

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[D] assert ........................................................ Verify truth of claim
[D] assertnested ........................................... Verify variables nested
[D] cd .......................................................... Change directory
[D] changeeol ............................................. Convert end-of-line characters of text file
[D] checksum ........................................... Calculate checksum of file
[D] copy ..................................................... Copy file from disk or URL
[P] _datasignature ...................................... Determine whether data have changed
[D] datasignature ........................................ Determine whether data have changed
[R] db ........................................................ Launch dialog
[P] Dialog programming ................................ Dialog programming
[D] dir ..................................................... Display filenames
[P] discard ................................................. Drop automatically loaded programs
[D] erase .................................................... Erase a disk file
[P] file ...................................................... Read and write text and binary files
[D] filefilter .............................................. Convert ASCII or binary patterns in a file
[D] hexdump .............................................. Display hexadecimal report on file
[D] mkdir .................................................. Create directory
[R] more .................................................... The —more— message
[R] query .................................................. Display system parameters
[P] quietly .................................................. Quietly and noisily perform Stata command
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Bayesian analysis graphs

[BAYES] bayesfcast graph ......................... Graphs of Bayesian dynamic forecasts
[BAYES] bayesgraph ............................. Graphical summaries and convergence diagnostics
[BAYES] bayesirf cgraph ....................... Combined graphs of Bayesian IRF results
[BAYES] bayesirf graph .......................... Graphs of Bayesian IRFs, dynamic-multiplier functions, and FEVDs
[BAYES] bayesirf ograph ....................... Overlaid graphs of Bayesian IRF results

Bayesian model averaging graphs

[BMA] bmag graph ......................... Graphical summary for models and predictors after BMA regression
[BMA] bmag graph coeffdensity ............ Regression coefficient density plots after BMA regression
[BMA] bmag graph msize ..................... Model-size distribution plots after BMA regression
[BMA] bmag graph pmp ....................... Model-probability plots after BMA regression
[BMA] bmag graph varmap .................. Variable-inclusion map after BMA regression

Common graphs

[G-1] Graph intro .............................. Introduction to graphics
[G-2] graph .................................. The graph command
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<th>Description</th>
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[G-2] graph twoway rcap ........................................ Range plot with capped spikes
[G-2] graph twoway rcapsym .................................. Range plot with spikes capped with marker symbols
[G-2] graph twoway rconnected ................................ Range plot with connected lines+
[G-2] graph twoway rline ........................................ Range plot with lines+
[G-2] graph twoway rscatter ................................... Range plot with markers
[G-2] graph twoway rspike ....................................... Range plot with spikes
[G-2] graph twoway scatter ..................................... Two-way scatterplots
[G-2] graph twoway scatteri .................................... Scatter with immediate arguments
[G-2] graph twoway spike ........................................ Two-way spike plots
[G-2] graph twoway tsline ....................................... Two-way line plots+
[33x545]+
[33x534][G-2] graph use ................................................ Display graph stored on disk

[R] histogram .............................................. Histograms for continuous and categorical variables

[R] marginsplot ................................................ Graph results from margins (profile plots, etc.)

[G-2] palette .................................................. Display palettes of available selections

Distributional graphs

[R] cumul .................................................. Cumulative distribution

[R] Diagnostic plots ........................................ Distributional diagnostic plots

[R] dotplot .................................................. Comparative distribution dotplots

[R] histogram .............................................. Histograms for continuous and categorical variables

[R] ladder ................................................... Ladder of powers

[R] spikeplot .............................................. Spike plots and rootograms

[R] sunflower ............................................... Density-distribution sunflower plots

Item response theory graphs

[MV] biplot .................................................. Biplots

[IRT] irtgraph icc ........................................... Item characteristic curve plot

[IRT] irtgraph iif ............................................ Item information function plot

[IRT] irtgraph tcc ............................................ Test characteristic curve plot

[IRT] irtgraph tif ............................................ Test information function plot

Lasso graphs

[LASSO] bicplot ............................................. Plot Bayesian information criterion function after lasso

[LASSO] coefpath .............................................. Plot path of coefficients after lasso

[LASSO] cvplot ............................................ Plot cross-validation function after lasso

Meta-analysis graphs

[META] estat bubbleplot ...................................... Bubble plots after meta regress

[META] meta forestplot ....................................... Forest plots+

[META] meta funnelplot ..................................... Funnel plots

[META] meta galbraithplot .................................. Galbraith plots

[META] meta labbeplot ..................................... L’Abbé plots

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[MV] biplot .................................................. Biplots

[MV] ca postestimation ........................................ Postestimation tools for ca and camat

[MV] ca postestimation plots ................................ Postestimation plots for ca and camat

[MV] cluster dendrogram .................................. Dendrograms for hierarchical cluster analysis
| [MV] | mca postestimation | Postestimation tools for mca |
| [MV] | mca postestimation plots | Postestimation plots for mca |
| [MV] | mds postestimation | Postestimation tools for mds, mdsmat, and mdslong |
| [MV] | mds postestimation plots | Postestimation plots for mds, mdsmat, and mdslong |
| [MV] | procrustes postestimation | Postestimation tools for procrustes |
| [MV] | scoreplot | Score and loading plots |
| [MV] | screeplot | Scree plot of eigenvalues |

**Power, precision, and sample-size graphs**

| [PSS-3] | ciwidth, graph | Graph results from the ciwidth command |
| [ADAPT] | gsbounds | Boundaries for group sequential trials |
| [ADAPT] | gsdesign | Study design for group sequential trials |
| [PSS-2] | power, graph | Graph results from the power command |

**Quality control**

| [R] | QC | Quality control charts |
| [R] | cusum | Cusum plots and tests for binary variables |
| [R] | serrbar | Graph standard error bar chart |

**Regression diagnostic plots**

| [R] | regress postestimation diagnostic plots | Postestimation plots for regress |

**ROC analysis**

| [R] | estat classification | Classification statistics and table |
| [R] | estat gof | Pearson or Hosmer–Lemeshow goodness-of-fit test |
| [R] | logistic postestimation | Postestimation tools for logistic |
| [R] | lroc | Compute area under ROC curve and graph the curve |
| [R] | lsens | Graph sensitivity and specificity versus probability cutoff |
| [R] | roccomp | Tests of equality of ROC areas |
| [R] | rocfit postestimation | Postestimation tools for rocfit |
| [R] | rocregplot | Plot marginal and covariate-specific ROC curves after rocreg |
| [R] | roctab | Nonparametric ROC analysis |

**Smoothing and densities**

| [R] | kdensity | Univariate kernel density estimation |
| [R] | lowess | Lowess smoothing |
| [R] | lpoly | Kernel-weighted local polynomial smoothing |

**Survival-analysis graphs**

| [ST] | estat gofplot | Goodness-of-fit plots after streg, stcox, stintreg, or stintcox |
| [ST] | ltable | Life tables for survival data |
| [ST] | stci | Confidence intervals for means and percentiles of survival time |
| [ST] | stcox PH-assumption tests | Tests of proportional-hazards assumption after stcox |
| [ST] | stcurve | Plot the survivor or related function after streg, stcox, and more |
| [ST] | stintcox PH-assumption plots | Plots of proportional-hazards assumption after stintcox |
| [ST] | strate | Tabulate failure rates and rate ratios |
| [ST] | sts graph | Graph the survivor or related function |
Time-series graphs

[TS]  corrgam  ........................................ Tabulate and graph autocorrelations
[TS]  cumsp  ........................................ Graph cumulative spectral distribution
[TS]  estat acplot  ............ Plot parametric autocorrelation and autocovariance functions
[TS]  estat aroots  .................. Check the stability condition of ARIMA estimates
[TS]  estat sbcusum  .................. Cumulative sum test for parameter stability
[TS]  fcast graph  .................. Graph forecasts after fcast compute
[TS]  irf cgraph  ............. Combined graphs of IRFs, dynamic-multiplier functions, and FEVDs
[TS]  irf graph  ................ Graphs of IRFs, dynamic-multiplier functions, and FEVDs
[TS]  irf ograph  ................. Overlaid graphs of IRFs, dynamic-multiplier functions, and FEVDs
[TS]  pergram  ............................................................................. Periodogram
[TS]  tsline  ............................................................................ Time-series line plots
[TS]  varstable  ........................... Check the stability condition of VAR or SVAR estimates
[TS]  vecstable  .................... Check the stability condition of VEC model estimates
[TS]  wntestb  ........................................ Bartlett’s periodogram-based test for white noise
[TS]  xcorr  ........................................ Cross-correlogram for bivariate time series

More statistical graphs

[R]  Epitab  ............................................... Tables for epidemiologists
[R]  fp postestimation  ................ Postestimation tools for fp
[R]  grmeanby  .................................. Graph means and medians by categorical variables
[R]  pkexamine  ................................ Calculate pharmacokinetic measures
[R]  pksumm  ......................................... Summarize pharmacokinetic data
[R]  stem  .................................. Stem-and-leaf displays
[CAUSAL]  tebalance box  ...................... Covariate balance box
[CAUSAL]  teoverlap  .................. Overlap plots
[XT]  xtline  ................................ Panel-data line plots

Editing

[G-1]  Graph Editor  ........................................ Graph Editor

Graph concepts

[G-4]  Concept: lines  ................................................ Using lines
[G-4]  Concept: repeated options  ................ Interpretation of repeated options
[G-4]  text  ................................... Text in graphs

Graph schemes

[G-4]  Schemes intro  ......................... Introduction to schemes
[G-4]  Scheme economist  .................. Scheme description: economist
[G-4]  Scheme s1  .................................. Scheme description: s1 family
[G-4]  Scheme s2  .................................. Scheme description: s2 family
[G-4]  Scheme sj  .................................. Scheme description: sj
[G-4]  Scheme st  .................................. Scheme description: st family

Graph utilities

[G-2]  set graphics  ......................... Set whether graphs are displayed
[G-2]  set printcolor  ....................... Set how colors are treated when graphs are printed
[G-2]  set scheme  ......................... Set default scheme
Statistics

ANOVA and related

[U] Chapter 27 ................................. Overview of Stata estimation commands
[R] anova ........................................... Analysis of variance and covariance
[R] contrast ...................................... Contrasts and linear hypothesis tests after estimation
[R] icc .............................................. Intraclass correlation coefficients
[R] loneway ........................................ Large one-way ANOVA, random effects, and reliability
[MV] manova ..................................... Multivariate analysis of variance and covariance
[ME] meglm ....................................... Multilevel mixed-effects generalized linear models
[ME] mixed ........................................ Multilevel mixed-effects linear regression
[R] oneway ........................................ One-way analysis of variance
[R] pkcross ...................................... Analyze crossover experiments
[R] pkshape ...................................... Reshape (pharmacokinetic) Latin-square data
[R] pwcompare ................................... Pairwise comparisons
[R] prtest ......................................... Tests of proportions
[R] proportion ................................... One-way analysis of variance
[R] prtest ......................................... Tests of proportions
[R] pwmean ....................................... Pairwise comparisons of means
[R] ranksum ...................................... Equality tests on unmatched data
[R] ratio ............................................ Estimate ratios
[R] regress ........................................ Linear regression
[R] sdttest ....................................... Variance-comparison tests
[R] signrank ...................................... Equality tests on matched data
[D] statsby ....................................... Collect statistics for a command across a by list
[R] summarize ................................... Summary statistics
[R] table intro ................................... Introduction to tables of frequencies, summaries, and command results
[R] table .......................................... Table of frequencies, summaries, and command results
[R] table hypothesis tests ...................... Table of hypothesis tests
[R] table multiway ............................... Multiway tables
[R] table oneway ................................ One-way tabulation
[R] table summary ................................ Table of summary statistics
[R] table twoway ................................ Two-way statistics
[R] tabstat ....................................... Compact table of summary statistics
[R] tabulate oneway ............................. One-way table of frequencies
[R] tabulate twoway ............................. Two-way table of frequencies
[R] tabulate, summarize() ................... One- and two-way tables of summary statistics
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Bayesian model averaging

Section 27.35 . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . Bayesian model averaging

BMA commands . . . . . . . . . Introduction to commands for Bayesian model averaging
## Binary outcomes

[BMA] BMA postestimation ............... Postestimation tools for Bayesian model averaging
[BMA] bmacoefsample ..................... Posterior samples of regression coefficients
[BMA] bmagraph ......................... Graphical summary for models and predictors after BMA regression
[BMA] bmgraph coeffdensity ............. Regression coefficient density plots after BMA regression
[BMA] bmgraph msize ..................... Model-size distribution plots after BMA regression
[BMA] bmgraph pmp ....................... Model-probability plots after BMA regression
[BMA] bmgraph varmap ................... Variable-inclusion map after BMA regression
[BMA] bmapredict ........................ Predictions after BMA regression
[BMA] bmaregress ....................... Bayesian model averaging for linear regression
[BMA] bmastats ......................... Summary for models and predictors after BMA regression
[BMA] bmastats jointness ............... Jointness measures for predictors after BMA regression
[BMA] bmastats lps ..................... Log predictive-score after BMA regression
[BMA] bmastats models ................ Model and variable-inclusion summaries after BMA regression
[BMA] bmastats msize ................... Model-size summary after BMA regression
[BMA] bmastats pip ..................... Posterior inclusion probabilities for predictors after BMA regression

**Binary outcomes**

[U] Chapter 20 .......................... Estimation and postestimation commands
[U] Section 27.4 ............................ Binary outcomes
[BAYES] Bayesian estimation ............. Bayesian estimation commands
[R] binreg ..................... Generalized linear models: Extensions to the binomial family
[R] biprobit ..................... Bivariate probit regression
[R] cloglog ..................... Complementary log–log regression
[LASSO] dslogit ..................... Double-selection lasso logistic regression
[ERM] eprobit .......................... Extended probit regression
[CAUSAL] etefects ..................... Endogenous treatment-effects estimation
[R] exlogistic ..................... Exact logistic regression
[FMM] fmm estimation .................. Fitting finite mixture models
[R] glm ........................... Generalized linear models
[R] heckprob ........................ Probit model with sample selection
[R] hetprob ........................ Heteroskedastic probit model
[IRT] irt 1pl ........................ One-parameter logistic model
[IRT] irt 2pl ........................ Two-parameter logistic model
[IRT] irt 3pl ........................ Three-parameter logistic model
[IRT] irt hybrid ...................... Hybrid IRT models
[R] ivprobit ........................ Probit model with continuous endogenous covariates
[R] logistic ...................... Logistic regression, reporting odds ratios
[R] logit ........................ Logistic regression, reporting coefficients
[ME] mecloglog ..................... Multilevel mixed-effects complementary log–log regression
[CAUSAL] mediate ..................... Causal mediation analysis
[ME] melogit ........................ Multilevel mixed-effects logistic regression
[ME] meprob ........................ Multilevel mixed-effects probit regression
[LASSO] pologit ..................... Partiialing-out lasso logistic regression
[R] probit ........................ Probit regression
[R] roctfit ..................... Parametric ROC models
[R] rocreg ..................... Receiver operating characteristic (ROC) regression
[R] scobit ..................... Skewed logistic regression
[CAUSAL] teffects aipw .................. Augmented inverse-probability weighting
[CAUSAL] teffects ipw .................. Inverse-probability weighting
[CAUSAL] teffects ipwra ................ Inverse-probability-weighted regression adjustment
[CAUSAL] teffects nnmatch .............. Nearest-neighbor matching
### Categorical outcomes

- Chapter 20: Estimation and postestimation commands
- Section 27.6: Ordinal outcomes
- Section 27.7: Categorical outcomes
- Bayesian estimation: Bayesian estimation commands
- Conditional (fixed-effects) logistic regression: Conditional (fixed-effects) logistic regression
- Multinomial logit choice model: Multinomial logit choice model
- Panel-data mixed logit choice model: Panel-data mixed logit choice model
- Fitting finite mixture models: Fitting finite mixture models
- Nominal response model: Nominal response model
- Multinomial (polytomous) logistic regression: Multinomial (polytomous) logistic regression
- Multinomial probit regression: Multinomial probit regression
- Nested logit regression: Nested logit regression
- Stereotype logistic regression: Stereotype logistic regression
- Fixed-effects and random-effects multinomial logit models: Fixed-effects and random-effects multinomial logit models

### Causal inference and treatment-effects estimation

- Section 27.20: Causal inference
- Introduction to causal inference commands
- Introduction to difference-in-differences estimation
- Introduction to causal inference and treatment-effects estimation
- Difference-in-differences estimation
- Extended interval regression
- Extended ordered probit regression
- Extended probit regression
- Extended linear regression
- Endogenous treatment-effects estimation
- Poisson regression with endogenous treatment effects
- Linear regression with endogenous treatment effects
- Heterogeneous difference in differences
- Causal mediation analysis
- Treatment-effects estimation for observational survival-time data
- Introduction to treatment effects for observational survival-time data
- Survival-time inverse-probability weighting
- Survival-time inverse-probability-weighted regression adjustment
- Survival-time regression adjustment
- Survival-time weighted regression adjustment
- Check balance after teffects or stteffects estimation
- Covariate balance box
- Covariate balance density
Censored and truncated regression models

[R] churdle .............................................. Cragg hurdle regression
[R] cpoisson ........................................... Censored Poisson regression
[ERM] eintreg ........................................... Extended interval regression
[R] heckman ............................................ Heckman selection model
[R] heckoprobit ....................................... Ordered probit model with sample selection
[R] heckprob ........................................... Probit model with sample selection
[R] intreg ............................................... Interval regression
[ME] meintreg .......................................... Multilevel mixed-effects interval regression
[ME] mestreg ............................................ Multilevel mixed-effects parametric survival models
[ME] metobit ............................................ Multilevel mixed-effects tobit regression
[ST] stintcox ... Cox proportional hazards model for interval-censored survival-time data
[ST] stintreg ............................................. Parametric models for interval-censored survival-time data
[ST] streg ............................................... Parametric survival models
[CAUSAL] stteffects ................................. Treatment-effects estimation for observational survival-time data
[R] tnbregr .............................................. Truncated negative binomial regression
[R] tobit ............................................... Tobit regression
[R] tpoisson ............................................ Truncated Poisson regression
[R] truncreg ............................................ Truncated regression
[XT] xteintreg ......................................... Extended random-effects interval regression
[XT] xteheckman ...................................... Random-effects regression with sample selection
[XT] xtintreg ........................................... Random-effects interval-data regression models
[XT] xtstreg ............................................. Random-effects parametric survival models
[XT] xttobit ............................................. Random-effects tobit models

Choice models

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[CM] Intro ................................................... Introduction to choice models manual
[CM] Intro 1 .............................................. Interpretation of choice models
Cluster analysis

[U]  Section 27.22 .............................................................. Multivariate analysis
[MV]  Multivariate ................................................................. Introduction to multivariate commands
[MV]  cluster ................................................................. Introduction to cluster-analysis commands
[MV]  cluster dendrogram .................................................. Dendrograms for hierarchical cluster analysis
[MV]  cluster generate ......................................................... Generate grouping variables from a cluster analysis
[MV]  cluster kmeans and kmedians ..................................... Kmeans and kmedians cluster analysis
[MV]  cluster linkage ............................................................ Hierarchical cluster analysis
[MV]  cluster notes .............................................................. Cluster analysis notes
[MV]  cluster programming subroutines ................................ Add cluster-analysis routines
[MV]  cluster programming utilities .................................... Cluster-analysis programming utilities
[MV]  cluster stop .............................................................. Cluster-analysis stopping rules
[MV]  cluster utility ............................................................. List, rename, use, and drop cluster analyses
[MV]  clustermat ................................................................. Introduction to clustermat commands
[MV]  measure dissimilarity ................................................ Compute similarity or dissimilarity measures
[MV]  measure_option ........................................................ Option for similarity and dissimilarity measures

Correspondence analysis

[MV]  ca ................................................................. Simple correspondence analysis
[MV]  mca ................................................................. Multiple and joint correspondence analysis

Count outcomes

[U]  Chapter 20 ................................................................. Estimation and postestimation commands
[U]  Section 27.8 ................................................................. Count outcomes
[U]  Section 27.15.3 ........................................................... Discrete outcomes with panel data
[BAYES]  Bayesian estimation ............................................. Bayesian estimation commands
[R]  cpoisson ................................................................. Censored Poisson regression
[LASSO]  dpoisson ............................................................. Double-selection lasso Poisson regression
[CAUSAL]  eteffects .............................................................. Endogenous treatment-effects estimation
[CAUSAL]  etpoisson .......................................................... Poisson regression with endogenous treatment effects
Discriminant analysis

- candisc: Canonical linear discriminant analysis
- discrism: Discriminant analysis
- discrim estat: Postestimation tools for discrim
- discrim knn: kth-nearest-neighbor discriminant analysis
- discrim lda: Linear discriminant analysis
- discrim logistic: Logistic discriminant analysis
- discrim qda: Quadratic discriminant analysis
- scoreplot: Score and loading plots
- screeplot: Scree plot of eigenvalues

Do-it-yourself generalized method of moments

- Section 27.24: Generalized method of moments (GMM)
- gmm: Generalized method of moments estimation
- matrix: Introduction to matrix commands

Do-it-yourself maximum likelihood estimation

- matrix: Introduction to matrix commands
- ml: Maximum likelihood estimation
- mlexp: Maximum likelihood estimation of user-specified expressions

Dynamic stochastic general equilibrium models

- Section 27.29: Dynamic stochastic general equilibrium (DSGE) models
- Intro: Introduction to DSGE manual
- Intro 1: Introduction to DSGEs
- Intro 2: Learning the syntax
- Intro 3: Classic DSGE examples
### Endogenous covariates

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| [U] Chapter 27 | Overview of Stata estimation commands |
| [ERM] eintreg | Extended interval regression |
| [ERM] eoprobit | Extended ordered probit regression |
| [ERM] eregress | Extended linear regression |
| [CAUSAL] eteffects | Endogenous treatment-effects estimation |
| [CAUSAL] etpoisson | Poisson regression with endogenous treatment effects |
| [CAUSAL] etregress | Linear regression with endogenous treatment effects |
| [TS] forecast | Econometric model forecasting |
| [R] gmm | Generalized method of moments estimation |
| [R] ivfprobit | Fractional probit model with continuous endogenous covariates |
| [R] ivpoisson | Poisson model with continuous endogenous covariates |
| [R] ivprobit | Probit model with continuous endogenous covariates |
| [R] ivqregress | Instrumental-variables quantile regression |
| [R] ivregress | Single-equation instrumental-variables regression |
| [R] ivtobit | Tobit model with continuous endogenous covariates |
| [LASSO] poivrregress | Partialing-out lasso instrumental-variables regression |
| [R] reg3 | Three-stage estimation for systems of simultaneous equations |
Epidemiology and related

[R] binreg .................... Generalized linear models: Extensions to the binomial family
[R] brier ........................................ Brier score decomposition
[R] clogit ....................................... Conditional (fixed-effects) logistic regression
[R] dstdize ..................................... Direct and indirect standardization
[R] Epitab .................................... Tables for epidemiologists
[R] exlogistic .................................. Exact logistic regression
[R] expoisson .................................. Exact Poisson regression
[R] glm .......................................... Generalized linear models
[D] icd ........................................... Introduction to ICD commands
[D] icd10 ....................................... ICD-10 diagnosis codes
[D] icd10cm ................................... ICD-10-CM diagnosis codes
[D] icd10pcs ................................... ICD-10-PCS procedure codes
[D] icd9 .......................................... ICD-9-CM diagnosis codes
[D] icd9p ...................................... ICD-9-CM procedure codes
[R] kappa ...................................... Interrater agreement
[R] logistic .................................... Logistic regression, reporting odds ratios
[R] nbreg .................................... Negative binomial regression
[R] pk ......................................... Pharmacokinetic (biopharmaceutical) data
[R] pkcollapse ................................ Generate pharmacokinetic measurement dataset
[R] pkcross ................................... Analyze crossover experiments
[R] pkequiv ................................... Perform bioequivalence tests
[R] pkexamine ................................ Calculate pharmacokinetic measures
[R] pkshape .................................. Reshape (pharmacokinetic) Latin-square data
[R] pksumm .................................. Summarize pharmacokinetic data
[R] poisson .................................... Poisson regression
[R] reri ......................................... Relative excess risk due to interaction
[R] roc .......................................... Receiver operating characteristic (ROC) analysis
[R] roccomp ................................... Tests of equality of ROC areas
[R] rocsfit .................................... Parametric ROC models
[R] rocreg .................................... Receiver operating characteristic (ROC) regression
[R] roctab ..................................... Nonparametric ROC analysis
[R] symmetry .................................. Symmetry and marginal homogeneity tests
[R] tabulate twoway .......................... Two-way table of frequencies

Also see Multilevel mixed-effects models, Survival analysis, Structural equation modeling, and Causal inference and treatment-effects estimation.

Estimation related

[R] constraint .................................. Define and list constraints
[R] eform_option ................................ Displaying exponentiated coefficients
## Exact statistics

- **Section 27.8** Count outcomes
- **Section 27.11** Exact estimators
- **bitest** Binomial probability test
- **centile** Report centile and confidence interval
- **ci** Confidence intervals for means, proportions, and variances
- **dstdize** Direct and indirect standardization
- **Epitab** Tables for epidemiologists
- **exlogistic** Exact logistic regression
- **expoisson** Exact Poisson regression
- **ksmirnov** Kolmogorov–Smirnov equality-of-distributions test
- **loneway** Large one-way ANOVA, random effects, and reliability
- **power oneproportion** Power analysis for a one-sample proportion test
- **ranksum** Equality tests on unmatched data
- **roctab** Nonparametric ROC analysis
- **symmetry** Symmetry and marginal homogeneity tests
- **tabulate twoway** Two-way table of frequencies
- **tetrachoric** Tetrachoric correlations for binary variables

## Extended regression models

- **ERM** Extended regression model options
- **Intro** Introduction to extended regression models manual
- **Intro 1** An introduction to the ERM commands
- **Intro 2** The models that ERMs fit
- **Intro 3** Endogenous covariates features
- **Intro 4** Endogenous sample-selection features
- **Intro 5** Treatment assignment features
- **Intro 6** Panel data and grouped data model features
- **Intro 7** Model interpretation
- **Intro 8** A Rosetta stone for extended regression commands
- **Intro 9** Conceptual introduction via worked example
- **eintreg** Extended interval regression
- **eintreg postestimation** Postestimation tools for eintreg and xteintreg
- **eintreg predict** predict after eintreg and xteintreg
- **eoprobit** Extended ordered probit regression
- **eoprobit postestimation** Postestimation tools for eoprobit and xteoprobit
- **eoprobit predict** predict after eoprobit and xteoprobit
- **eoprobit** Extended probit regression
- **eoprobit postestimation** Postestimation tools for eoprobit and xteoprobit
- **eoprobit predict** predict after eoprobit and xteoprobit
- **eregess predict** Extended linear regression
Finite mixture models

Example 27.27: Finite mixture models (FMMs)

Example 1a: Mixture of linear regression models

Example 1b: Covariates for class membership

Example 1c: Testing coefficients across class models

Example 1d: Component-specific covariates

Example 2: Mixture of Poisson regression models

Example 3: Zero-inflated models

Example 4: Mixture cure models for survival data
<table>
<thead>
<tr>
<th>Subject</th>
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<tbody>
<tr>
<td>Finite mixture models</td>
<td>Using the <code>fmm</code> prefix</td>
</tr>
<tr>
<td>Fitting finite mixture</td>
<td>Fitting finite mixture models</td>
</tr>
<tr>
<td>Introduction to finite</td>
<td>Introduction to finite mixture models</td>
</tr>
<tr>
<td>Postestimation tools for</td>
<td>Postestimation tools for <code>fmm</code></td>
</tr>
<tr>
<td>Finite mixtures of beta</td>
<td>Finite mixtures of beta regression models</td>
</tr>
<tr>
<td>Finite mixtures of</td>
<td>Finite mixtures of complementary log–log regression models</td>
</tr>
<tr>
<td>Finite mixtures of</td>
<td>Finite mixtures of generalized linear regression models</td>
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<td>Finite mixtures of</td>
<td>Finite mixtures of interval regression models</td>
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<td>Finite mixtures of</td>
<td>Finite mixtures of negative binomial regression models</td>
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<td>Finite mixtures of</td>
<td>Finite mixtures of ordered logistic regression models</td>
</tr>
<tr>
<td>Finite mixtures of</td>
<td>Finite mixtures of ordered probit regression models</td>
</tr>
<tr>
<td>Finite mixtures with a</td>
<td>Finite mixtures models with a density mass at a single point</td>
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<tr>
<td>Finite mixtures of</td>
<td>Finite mixtures of Poisson regression models</td>
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<td>Finite mixtures of probit regression models</td>
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<td>Finite mixtures of linear regression models with endogenous covariates</td>
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<td>Finite mixtures of multinomial (polytomous) logistic regression models</td>
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<td>Finite mixtures of truncated Poisson regression models</td>
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### Fractional outcomes

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<tr>
<td>Bayesian fractional</td>
<td>Bayesian fractional response regression</td>
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<tr>
<td>Beta regression</td>
<td>Endogenous treatment-effects estimation</td>
</tr>
<tr>
<td>Finite mixtures of beta</td>
<td>Finite mixtures of beta regression models</td>
</tr>
<tr>
<td>Fractional response</td>
<td>Fractional response regression</td>
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<tr>
<td>Fractional probit model</td>
<td>Fractional probit model with continuous endogenous covariates</td>
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<tr>
<td>Inverse-probability</td>
<td>Inverse-probability weighting</td>
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<tr>
<td>Nearest-neighbor</td>
<td>Nearest-neighbor matching</td>
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<td>Propensity-score</td>
<td>Propensity-score matching</td>
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### Generalized linear models

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<tr>
<td>Estimation and</td>
<td>Estimation and postestimation commands</td>
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<td>postestimation commands</td>
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<td>Generalized linear</td>
<td>Generalized linear models</td>
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<td>Generalized linear models: Extensions to the binomial family</td>
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<td>Finite mixtures of generalized linear regression models</td>
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<td>generalized linear</td>
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<td>Fractional response regression</td>
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<td>Generalized linear models</td>
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<td>GEE population-averaged</td>
<td>GEE population-averaged panel-data models</td>
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### Group sequential designs

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<td>Power, precision, and</td>
<td>Power, precision, and sample-size analysis</td>
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<td>Introduction to group</td>
<td>Introduction to group sequential designs</td>
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<td>Introduction to</td>
<td>Introduction to adaptive designs for clinical trials</td>
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<td>commands for group</td>
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<td>sequential design</td>
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<td>Boundaries for group</td>
<td>Boundaries for group sequential trials</td>
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<td>sequential trials</td>
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[ADAPT] gsdesign ......................... Study design for group sequential trials
[ADAPT] gsdesign logrank .................. Group sequential design for a log-rank test
[ADAPT] gsdesign onemean ............... Group sequential design for a one-sample mean test
[ADAPT] gsdesign oneproportion ........ Group sequential design for a one-sample proportion test
[ADAPT] gsdesign twomeans .............. Group sequential design for a two-sample means test
[ADAPT] gsdesign two proportions ..... Group sequential design for a two-sample proportions test
[ADAPT] gsdesign usermethod .......... Add your own methods to the gsdesign command

Indicator and categorical variables

[U] Section 11.4.3 .......................... Factor variables
[U] Chapter 26 .......................... Working with categorical data and factor variables
[R] fvset ................... Declare factor-variable settings

Item response theory

[U] Section 27.28 ............................ IRT Control Panel
[IRT] Control Panel ................... IRT Control Panel
[IRT] DIF .................................. Introduction to differential item functioning
[IRT] diflogistic ......................... Logistic regression DIF
[IRT] difmh ........................... Mantel–Haenszel DIF
[IRT] estat greport ................ Report estimated group IRT parameters
[IRT] estat report ................ Report estimated IRT parameters
[IRT] irt 1pl .......................... One-parameter logistic model
[IRT] irt 2pl ........................ Two-parameter logistic model
[IRT] irt 3pl ........................ Three-parameter logistic model
[IRT] irt constraints ................ Specifying constraints
[IRT] irt grm ........................ Graded response model
[IRT] irt hybrid .................. Hybrid IRT models
[IRT] irt nrm ........................ Nominal response model
[IRT] irt pcm ........................ Partial credit model
[IRT] irt rsm ........................ Rating scale model
[IRT] irt, group( ) .................. IRT models for multiple groups
[IRT] irtgraph icc ................ Item characteristic curve plot
[IRT] irtgraph iif ................ Item information function plot
[IRT] irtgraph tcc ............... Test characteristic curve plot
[IRT] irtgraph tif ............... Test information function plot

Lasso

[U] Section 27.30 ............................ Lasso
[LASSO] Collinear covariates ........ Treatment of collinear covariates
[LASSO] Inference examples ............. Examples and workflow for inference
[LASSO] Inference requirements .......... Requirements for inference
[LASSO] Lasso inference intro ........ Introduction to inferential lasso models
[LASSO] Lasso intro ................ Introduction to lasso
[LASSO] bicplot ........................ Plot Bayesian information criterion function after lasso
[LASSO] coefpath ........................ Plot path of coefficients after lasso
[LASSO] cvplot ........................ Plot cross-validation function after lasso
[LASSO] d slogit ........................ Double-selection lasso logistic regression
[LASSO] ds poisson .................. Double-selection lasso Poisson regression
[LASSO] dsregress .................. Double-selection lasso linear regression
[LASSO] elasticnet ......... Elastic net for prediction and model selection
[LASSO] estimates store .......... Saving and restoring estimates in memory and on disk


Combined subject table of contents 29
30 Combined subject table of contents

[LASSO] lasso ........................................ Lasso for prediction and model selection
[LASSO] lasso examples ............................. Examples of lasso for prediction
[LASSO] lasso fitting ................................. The process (in a nutshell) of fitting lasso models
[LASSO] lasso inference postestimation ........ Postestimation tools for lasso inferential models
[LASSO] lasso options ................................. Lasso options for inferential models
[LASSO] lasso postestimation ..................... Postestimation tools for lasso for prediction
[LASSO] lassocoef .................................. Display coefficients after lasso estimation results
[LASSO] lassogof ..................................... Goodness of fit after lasso for prediction
[LASSO] lassoinfo .................................. Display information about lasso estimation results
[LASSO] lassoknots ................................ Display knot table after lasso estimation
[LASSO] lassoselect ................................. Select lambda after lasso
[LASSO] poivregress ................................. Partialing-out lasso instrumental-variables regression
[LASSO] pologit ....................................... Partialing-out lasso logistic regression
[LASSO] popoisson ................................... Partialing-out lasso Poisson regression
[LASSO] poregress .................................... Partialing-out lasso linear regression
[LASSO] sqrtlasso ................................... Square-root lasso for prediction and model selection
[LASSO] xpovregress ................................. Cross-fit partialing-out lasso instrumental-variables regression
[LASSO] xpologit ..................................... Cross-fit partialing-out lasso logistic regression
[LASSO] xpopoisson ................................. Cross-fit partialing-out lasso Poisson regression
[LASSO] xporegress ................................. Cross-fit partialing-out lasso linear regression

Latent class models

[SEM] Section 27.26 .................................... Latent class models
[SEM] estat lcmean .................................. Latent class marginal means
[SEM] estat lcpobr .................................. Latent class marginal probabilities
[SEM] Example 50g .................................. Latent class model
[SEM] Example 52g .................................. Latent profile model
[SEM] Example 53g .................................. Finite mixture Poisson regression
[SEM] Intro 2 ...................................... Learning the language: Path diagrams and command language
[SEM] Intro 5 ...................................... Tour of models

Linear regression and related

[U] Chapter 20 .......................................... Estimation and postestimation commands
[U] Chapter 27 .......................................... Overview of Stata estimation commands
[R] areg ............................................. Linear regression with many indicator variables†
[BAYES] Bayesian estimation ....................... Bayesian estimation commands
[BMA] bmaregress .................................. Bayesian model averaging for linear regression
[R] cnsreg ........................................... Constrained linear regression
[R] constraint ....................................... Define and list constraints
[CAUSAL] didregress ................................ Difference-in-differences estimation
[LASSO] dsregress .................................. Double-selection lasso linear regression
[R] eivreg ............................................ Errors-in-variables regression
[ERM] eregess ....................................... Extended linear regression
[CAUSAL] etpoisson ................................ Poisson regression with endogenous treatment effects
[CAUSAL] etregress ................................ Linear regression with endogenous treatment effects
[FMM] fmm estimation .............................. Fitting finite mixture models
[R] fp ............................................... Fractional polynomial regression
[R] frontier ......................................... Stochastic frontier models
[R] glm ................................................ Generalized linear models
[CAUSAL] hdidregress ......................... Heterogeneous difference in differences
[CAUSAL] heckman .................................. Heckman selection model
hretregress .................................................. Heteroskedastic linear regression
ivpoisson .................................................. Poisson model with continuous endogenous covariates
ivqregress .................................................. Instrumental-variables quantile regression
ivregress .................................................. Single-equation instrumental-variables regression
ivtobit .................................................... Tobit model with continuous endogenous covariates
lpoly ...................................................... Kernel-weighted local polynomial smoothing
meglm ...................................................... Multilevel mixed-effects generalized linear models
meta meregress .......................................... Multilevel mixed-effects meta-regression
meta multilevel .......................................... Multilevel random-intercepts meta-regression
meta mvregress .......................................... Multivariate meta-regression
meta regress ............................................. Meta-analysis regression
mfp ......................................................... Multivariable fractional polynomial models
mixed ...................................................... Multilevel mixed-effects linear regression
mvreg ...................................................... Multivariate regression
nestreg ................................................... Nested model statistics
newey ..................................................... Regression with Newey–West standard errors
poivregress ................................................ Partialing-out lasso instrumental-variables regression
poregress ................................................ Partialing-out lasso linear regression
prais ...................................................... Prais–Winsten and Cochrane–Orcutt regression
qreg ....................................................... Quantile regression
reg3 ....................................................... Three-stage estimation for systems of simultaneous equations
regress .................................................... Linear regression
rocfit ..................................................... Parametric ROC models
rreg ....................................................... Robust regression
stepwise .................................................. Stepwise estimation
stcox .................................................... Cox proportional hazards model
stcrreg .................................................. Parametric models for interval-censored survival-time data
stintcox .................................................. Cox proportional hazards model for interval-censored survival-time data
streg ..................................................... Parametric models for interval-censored survival-time data
sureg ..................................................... Zellner’s seemingly unrelated regression
xtabond ................................................... Arellano–Bond linear dynamic panel-data estimation
xtbd ....................................................... Arellano–Bond panel-data estimation
xtideregrees ............................................. Fixed-effects difference-in-differences estimation
xtreg ..................................................... Linear dynamic panel-data estimation
xtregsys ................................................. Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation
xtreg ..................................................... Extended random-effects linear regression
xtgee ..................................................... GEE population-averaged panel-data models
xtgls ..................................................... GLS linear model with heteroskedastic and correlated errors
xthdidregress ............................................ Heterogeneous difference in differences for panel data
xtheckman ............................................ Random-effects regression with sample selection
xthtaylor ............................................... Hausman–Taylor estimator for error-components models
xtivreg .................................................. Instrumental variables and two-stage least squares for panel-data models
xtmse ..................................................... Linear regression with panel-corrected standard errors
xtpcse ................................................... Random-coefficients model
xiveg ...................................................... Fixed- and random-effects and population-averaged linear models
xtregar ................................................. Fixed- and random-effects linear models with an AR(1) disturbance
xtstreg .................................................. Random-effects parametric survival models
### Logistic and probit regression

| [U] | Chapter 20 .......................... | Estimation and postestimation commands |
| [U] | Chapter 27 .......................... | Overview of Stata estimation commands |
| [R] | biprobit .......................... | Bivariate probit regression |
| [R] | clogit .......................... | Conditional (fixed-effects) logistic regression |
| [R] | cloglog .......................... | Complementary log–log regression |
| [CM] | cmclogit .......................... | Conditional logit (McFadden’s) choice model |
| [CM] | cmmixlogit .......................... | Mixed logit choice model |
| [CM] | cmmprob .......................... | Multinomial probit choice model |
| [CM] | cmroprobit .......................... | Rank-ordered logit choice model |
| [CM] | cmroprobit .......................... | Panel-data mixed logit choice model |
| [LASSO] | dslogit .......................... | Double-selection lasso logistic regression |
| [ERM] | eoprobit .......................... | Extended ordered probit regression |
| [ERM] | eprobit .......................... | Extended probit regression |
| [R] | exlogistic .......................... | Exact logistic regression |
| [R] | heckprobit .......................... | Ordered probit model with sample selection |
| [R] | heckprobit .......................... | Probit model with sample selection |
| [R] | hetoprob .......................... | Heteroskedastic ordered probit regression |
| [R] | hetoprob .......................... | Heteroskedastic probit model |
| [IRT] | irt 1pl .......................... | One-parameter logistic model |
| [IRT] | irt 2pl .......................... | Two-parameter logistic model |
| [IRT] | irt 3pl .......................... | Three-parameter logistic model |
| [IRT] | irt grm .......................... | Graded response model |
| [IRT] | irt hybrid .......................... | Hybrid IRT models |
| [IRT] | irt nrm .......................... | Nominal response model |
| [IRT] | irt pcm .......................... | Partial credit model |
| [IRT] | irt rsm .......................... | Rating scale model |
| [R] | ivfprobit .......................... | Fractional probit model with continuous endogenous covariates |
| [R] | ivprobit .......................... | Probit model with continuous endogenous covariates |
| [R] | logistic .......................... | Logistic regression, reporting odds ratios |
| [R] | logit .......................... | Logistic regression, reporting coefficients |
| [ME] | melogit .......................... | Multilevel mixed-effects logistic regression |
| [ME] | meologit .......................... | Multilevel mixed-effects ordered logistic regression |
| [ME] | meoprobit .......................... | Multilevel mixed-effects ordered probit regression |
| [ME] | meprobit .......................... | Multilevel mixed-effects probit regression |
| [R] | mlogit .......................... | Multinomial (polytomous) logistic regression |
| [R] | mprobit .......................... | Multinomial probit regression |
| [CM] | nlogit .......................... | Nested logit regression |
| [R] | ologit .......................... | Ordered logistic regression |
| [R] | oprobit .......................... | Ordered probit regression |
| [LASSO] | pologit .......................... | Partialing-out lasso logistic regression |
| [R] | probit .......................... | Probit regression |
| [R] | scobit .......................... | Skewed logistic regression |
| [R] | slogit .......................... | Stereotype logistic regression |
| [LASSO] | xpologit .......................... | Cross-fit partialing-out lasso logistic regression |
| [XT] | xtcloglog .......................... | Random-effects and population-averaged cloglog models |
| [XT] | xteprobit .......................... | Extended random-effects ordered probit regression |
| [XT] | xteprobit .......................... | Extended random-effects probit regression |
| [XT] | xtgee .......................... | GEE population-averaged panel-data models |
| [XT] | xtlogit .......................... | Fixed-effects, random-effects, and population-averaged logit models |
Longitudinal data/panel data

[XT] xtmlogit ................. Fixed-effects and random-effects multinomial logit models
[XT] xtologit ........................ Random-effects ordered logistic models
[XT] xtoprobit ........................ Random-effects ordered probit models
[XT] xtprobit ........................ Random-effects and population-averaged probit models
[R] zioprobit ...................... Zero-inflated ordered logit regression
[R] ziprobit ........................ Zero-inflated ordered probit regression

Chapter 20 .......................... Estimation and postestimation commands
Section 27.15 ........................ Panel-data models

didregress ........................ Difference-in-differences estimation
eintreg ........................ Extended interval regression
eoprobit ........................ Extended ordered probit regression
eprobit ........................ Extended probit regression
eregress ........................ Extended linear regression

didregress ........................ Heterogeneous difference in differences
meologit ................. Multilevel mixed-effects ordered logistic regression
meprobit ........................ Multilevel mixed-effects ordered probit regression
mepoisson ........................ Multilevel mixed-effects Poisson regression
meprobit ........................ Multilevel mixed-effects probit regression
mixed ........................ Multilevel mixed-effects linear regression

xt quachk .......................... Check sensitivity of quadrature approximation
xt ...................................... Introduction to xt commands
xtabond ........................ Arellano–Bond linear dynamic panel-data estimation
xtcloglog ........................ Random-effects and population-averaged cloglog models
xtcointtest ........................ Panel-data cointegration tests
xtdata ................................ Faster specification searches with xt data
xtdescribe ........................ Describe pattern of xt data
xtdidregress ........................ Fixed-effects difference-in-differences estimation
xt ................................... Linear dynamic panel-data estimation
xtdpd ........................ Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation
xteintreg ........................ Extended random-effects interval regression
xteoprobit ........................ Extended random-effects ordered probit regression
xteprobit ........................ Extended random-effects probit regression
xteregress ........................ Extended random-effects linear regression
xtfrontier ........................ Stochastic frontier models for panel data
xtgee .............................. GEE population-averaged panel-data models
xtgls ........................ GLS linear model with heteroskedastic and correlated errors

xthdidregress ........................ Heterogeneous difference in differences for panel data
xtheckman ........................ Random-effects regression with sample selection
xthtaylor ........................ Hausman–Taylor estimator for error-components models
xtintreg ........................ Random-effects interval-data regression models
xtivrreg ........................ Instrumental variables and two-stage least squares for panel-data models
xtline ................................ Panel-data line plots
xtlogit ........................ Fixed-effects, random-effects, and population-averaged logit models
xt .................................... Fixed-effects and random-effects multinomial logit models
xtmbreg ........................ Fixed-effects, random-effects, & population-averaged negative binomial models
xtologit ........................ Random-effects ordered logistic models
xtoprobit ........................ Random-effects ordered probit models
xtpcse ........................ Linear regression with panel-corrected standard errors
xtprobit ........................ Zero-inflated ordered probit regression
xtgee .............................. GEE population-averaged panel-data models
Meta-analysis

[U] Section 27.18 ............................................ Meta-analysis

[META] Intro .............................................. Introduction to meta-analysis

[META] estat bubbleplot ................................ Bubble plots after meta reg

[META] estat heterogeneity (me) ................. Compute multilevel heterogeneity statistics

[META] estat heterogeneity (mv) ................. Compute multivariate heterogeneity statistics

[META] estat recovariance ....................... Display estimated random-effects covariance matrices

[META] estat sd ........................................ Display variance components as standard deviations and correlations

[META] meta ............................................ Introduction to meta

[META] meta bias .................................... Tests for small-study effects in meta-analysis

[META] meta data .................................... Declare meta-analysis data

[META] meta esize .................................. Compute effect sizes and declare meta-analysis data+

[META] meta forestplot ............................. Forest plots+

[META] meta funnelplot ............................. Funnel plots

[META] meta galbraithplot ....................... Galbraith plots

[META] meta labbeplot ............................. L’Abbé plots

[META] meta meregress ................................ Multilevel mixed-effects meta-regression

[META] meta multilevel ............................. Multilevel random-intercepts meta-regression

[META] meta mvregress ............................. Multivariate meta-regression

[META] meta regress ................................ Meta-analysis regression

[META] meta set ..................................... Declare meta-analysis data using generic effect sizes

[META] meta summarize ........................... Summarize meta-analysis data+

[META] meta trimfill ................................. Nonparametric trim-and-fill analysis of publication bias

[META] meta update ................................ Update, describe, and clear meta-analysis settings

Mixed models

[U] Chapter 20 ........................................... Estimation and postestimation commands

[U] Section 27.16 ...................................... Multilevel mixed-effects models

[R] anova ................................................. Analysis of variance and covariance

[ME] estat df ............................................ Calculate degrees of freedom for fixed effects

[ME] estat group ..................................... Summarize the composition of the nested groups

[ME] estat icc ......................................... Estimate intraclass correlations

[ME] estat recovariance ......................... Display estimated random-effects covariance matrices

[ME] estat sd ........................................ Display variance components as standard deviations and correlations

[ME] estat wcorrelation ......................... Display within-cluster correlations and standard deviations

[R] icc .................................................. Intraclass correlation coefficients

[MV] manova ........................................... Multivariate analysis of variance and covariance

[ME] me ................................................ Introduction to multilevel mixed-effects models

[ME] mecloglog ........................................ Multilevel mixed-effects complementary log–log regression
Multilevel mixed-effects models

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- meintreg
- melogit
- menbreg
- meprobit
- mepoisson
- mpss
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- meta multilevel
- meta meregress
- meta multilevel

Multidimensional scaling and biplots

- biplot
- mds
- mdslong
- mdsmat
- measure_option

Multilevel mixed-effects models

- Section 27.16
- Bayesian estimation
- Introduction to multilevel mixed-effects models
- Multilevel mixed-effects complementary log-log regression
- Multilevel mixed-effects generalized linear models
- Multilevel mixed-effects interval regression
- Multilevel mixed-effects logistic regression
- Multilevel mixed-effects negative binomial regression
- Multilevel mixed-effects ordered logistic regression
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- Random-effects and population-averaged cloglog models
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Bayesian estimation .................................................. Bayesian estimation commands

Bayesian estimation commands

cmrologit .................................................. Rank-ordered logit choice model

cmroprobit .................................................. Rank-ordered probit choice model

Extended ordered probit regression

fmm estimation .................................................. Fitting finite mixture models

Ordered probit model with sample selection

Heteroskedastic ordered probit regression

Graded response model

Partial credit model

Rating scale model

Multilevel mixed-effects ordered logistic regression

Multilevel mixed-effects ordered probit regression

Ordered logistic regression

Ordered probit regression

Extended random-effects ordered probit regression

Random-effects ordered logistic models

Random-effects ordered probit models

Zero-inflated ordered logit regression

Zero-inflated ordered probit regression

Other statistics

alpha .................................................. Compute interitem correlations (covariances) and Cronbach’s alpha

ameans .................................................. Arithmetic, geometric, and harmonic means

brier .................................................. Brier score decomposition
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[R] centile ........................................... Report centile and confidence interval
[R] kappa ............................................. Interrater agreement
[MV] mvtest correlations ......................... Multivariate tests of correlations
[R] pcorr ............................................. Partial and semipartial correlation coefficients
[D] pctile ........................................... Create variable containing percentiles
[D] range ............................................. Generate numerical range

Pharmacokinetic statistics

[U] Section 27.21 .................................... Pharmacokinetic data
[R] pk ................................................ Pharmacokinetic (biopharmaceutical) data
[R] pkcollapse ...................................... Generate pharmacokinetic measurement dataset
[R] pkcross .......................................... Analyze crossover experiments
[R] pkequiv .......................................... Perform bioequivalence tests
[R] pkexamine ....................................... Calculate pharmacokinetic measures
[R] pkshape .......................................... Reshape (pharmacokinetic) Latin-square data
[R] pksumm .......................................... Summarize pharmacokinetic data

Power, precision, and sample size

[U] Section 27.33 .................................... Power, precision, and sample-size analysis
[PSS-1] Intro .............................................. Introduction to power, precision, and sample-size analysis
[PSS-3] Intro (ciwidth) ......................... Introduction to precision and sample-size analysis for confidence intervals
[PSS-2] Intro (power) .................... Introduction to power and sample-size analysis for hypothesis tests
[PSS-3] ciwidth ........................................ Precision and sample-size analysis for CIs
[PSS-3] ciwidth onemean ................................ Precision analysis for a one-mean CI
[PSS-3] ciwidth onevariance ................................ Precision analysis for a one-variance CI
[PSS-3] ciwidth pairedmeans .......................... Precision analysis for a paired-means-difference CI
[PSS-3] ciwidth twomeans ................................ Precision analysis for a two-means-difference CI
[PSS-3] ciwidth usermethod .................. Add your own methods to the ciwidth command
[PSS-3] ciwidth, graph ................................ Graph results from the ciwidth command
[PSS-3] ciwidth, table ................................ Produce table of results from the ciwidth command
[PSS-3] GUI (ciwidth) ......................... Graphical user interface for precision and sample-size analysis
[PSS-2] GUI (power) ....................... Graphical user interface for power and sample-size analysis
[PSS-2] power .......................................... Power and sample-size analysis for hypothesis tests
[PSS-2] power cmh ................................. Power and sample size for the Cochran–Mantel–Haenszel test
[PSS-2] power cox .................................... Power analysis for the Cox proportional hazards model
[PSS-2] power exponential .......................... Power analysis for a two-sample exponential test
[PSS-2] power logrank ................................ Power analysis for the log-rank test
[PSS-2] power logrank, cluster .................. Power analysis for the log-rank test, CRD
[PSS-2] power mcc .................................... Power analysis for matched case–control studies
[PSS-2] power onecorrelation .................... Power analysis for a one-sample correlation test
[PSS-2] power onemean ................................ Power analysis for a one-sample mean test
[PSS-2] power onemean, cluster .............. Power analysis for a one-sample mean test, CRD
[PSS-2] power oneproportion ..................... Power analysis for a one-sample proportion test
[PSS-2] power oneproportion, cluster ........ Power analysis for a one-sample proportion test, CRD
[PSS-2] power oneslope ............................ Power analysis for a slope test in a simple linear regression
[PSS-2] power onevariance ....................... Power analysis for a one-sample variance test
[PSS-2] power oneway ............................... Power analysis for one-way analysis of variance
[PSS-2] power pairedmeans ....................... Power analysis for a two-sample paired-means test
[PSS-2] power pairedproportions ............... Power analysis for a two-sample paired-proportions test
[PSS-2] power pcorr ................................. Power analysis for a partial-correlation test in a multiple linear regression
[PSS-2] power repeated ............................ Power analysis for repeated-measures analysis of variance
| [PSS-2]    | power rsquared | Power analysis for an $R^2$ test in a multiple linear regression |
| [PSS-2]    | power trend    | Power analysis for the Cochran–Armitage trend test |
| [PSS-2]    | power twocorrelations | Power analysis for a two-sample correlations test |
| [PSS-2]    | power twomeans | Power analysis for a two-sample means test |
| [PSS-2]    | power twomeans, cluster | Power analysis for a two-sample means test, CRD |
| [PSS-2]    | power twoproportions | Power analysis for a two-sample proportions test |
| [PSS-2]    | power twoproportions, cluster | Power analysis for a two-sample proportions test, CRD |
| [PSS-2]    | power twovariances | Power analysis for a two-way analysis of variance |
| [PSS-2]    | power twoway   | Power analysis for a two-way analysis of variance |
| [PSS-2]    | power usermethod | Add your own methods to the power command |
| [PSS-2]    | power, graph   | Graph results from the power command |
| [PSS-2]    | power, table   | Produce table of results from the power command |
| [PSS-4]    | Unbalanced designs | Specifications for unbalanced designs |

**Quality control**

| [R]    | QC          | Quality control charts |
| [R]    | cusum       | Cusum plots and tests for binary variables |
| [R]    | serrbar     | Graph standard error bar chart |

**ROC analysis**

| [U]    | Section 27.4.3 | ROC analysis |
| [R]    | roc          | Receiver operating characteristic (ROC) analysis |
| [R]    | roccomp      | Tests of equality of ROC areas |
| [R]    | rocfit       | Parametric ROC models |
| [R]    | rocfit postestimation | Postestimation tools for rocfit |
| [R]    | rocreg       | Receiver operating characteristic (ROC) regression |
| [R]    | rocreg postestimation | Postestimation tools for rocreg |
| [R]    | rocregplot   | Plot marginal and covariate-specific ROC curves after rocreg |
| [R]    | roctab       | Nonparametric ROC analysis |

**Rotation**

| [MV]    | procrustes   | Procrustes transformation |
| [MV]    | rotate       | Orthogonal and oblique rotations after factor and pca |
| [MV]    | rotatemat    | Orthogonal and oblique rotations of a Stata matrix |

**Sample selection models**

| [U]    | Chapter 20 | Estimation and postestimation commands |
| [U]    | Section 27.13 | Models with endogenous sample selection |
| [BAYES] | Bayesian estimation | Bayesian estimation commands |
| [ERM]   | eintreg     | Extended interval regression |
| [ERM]   | eoprobit    | Extended ordered probit regression |
| [ERM]   | eprobit     | Extended probit regression |
| [ERM]   | eregress    | Extended linear regression |
| [CAUSAL] | etpoisson  | Poisson regression with endogenous treatment effects |
| [CAUSAL] | etregress   | Linear regression with endogenous treatment effects |
| [R]     | heckman     | Heckman selection model |
| [R]     | heckoprobit | Ordered probit model with sample selection |
| [R]     | heckpoisson | Poisson regression with sample selection |
| [R]     | heckprobit  | Probit model with sample selection |
| [XT]    | xteintreg   | Extended random-effects interval regression |
| [XT]    | xteoprob    | Extended random-effects ordered probit regression |
Simulation/resampling

[R] bootstrap ...................................... Bootstrap sampling and estimation
[R] bsample ......................................... Sampling with replacement
[R] jackknife ........................................ Jackknife estimation
[R] permute .......................................... Permutation tests
[R] simulate .......................................... Monte Carlo simulations
[R] wildbootstrap ................................. Wild cluster bootstrap inference

Spatial autoregressive models

[U] Section 27.19 .................................. Spatial autoregressive models
[SP] Intro ............................................. Introduction to spatial data and SAR models
[SP] Intro 1 .......................................... A brief introduction to SAR models
[SP] Intro 2 .......................................... The W matrix
[SP] Intro 3 .......................................... Preparing data for analysis
[SP] Intro 4 .......................................... Preparing data: Data with shapefiles
[SP] Intro 5 .......................................... Preparing data: Data containing locations (no shapefiles)
[SP] Intro 6 .......................................... Preparing data: Data without shapefiles or locations
[SP] Intro 7 .......................................... Example from start to finish
[SP] Intro 8 .......................................... The Sp estimation commands
[SP] estat moran ................................. Moran’s test of residual correlation with nearby residuals
[SP] grmap ............................................... Graph choropleth maps
[SP] spbalance ...................................... Make panel data strongly balanced
[SP] spcompress .................................... Compress Stata-format shapefile
[SP] spdistance ..................................... Calculator for distance between places
[SP] spgenerate .................................... Generate variables containing spatial lags
[SP] spivregress .................................... Spatial autoregressive models with endogenous covariates
[SP] spmatrix ......................................... Categorical guide to the spmatrix command
[SP] spmatrix copy ............................... Copy spatial weighting matrix stored in memory
[SP] spmatrix create .............................. Create standard weighting matrices
[SP] spmatrix drop ............................... List and delete weighting matrices stored in memory
[SP] spmatrix export ............................ Export weighting matrix to text file
[SP] spmatrix fromdata .......................... Create custom weighting matrix from data
[SP] spmatrix import ............................. Import weighting matrix from text file
[SP] spmatrix matafromsp ....................... Copy weighting matrix to Mata
[SP] spmatrix normalize ....................... Normalize weighting matrix
[SP] spmatrix note ............................... Put note on weighting matrix, or display it
[SP] spmatrix save ............................... Save spatial weighting matrix to file
[SP] spmatrix spfrommata ..................... Copy Mata matrix to Sp
[SP] spmatrix summarize ...................... Summarize weighting matrix stored in memory
[SP] spmatrix use ................................. Load spatial weighting matrix from file
[SP] spmatrix userdefined ..................... Create custom weighting matrix
[SP] spregress .................................... Spatial autoregressive models
[SP] spset .......................................... Declare data to be Sp spatial data
[SP] spshape2dta .................................. Translate shapefile to Stata format
[SP] spxtregress .................................. Spatial autoregressive models for panel data
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<td>Obtain nonlinear predictions, standard errors, etc., after estimation</td>
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Survey data

Chapter 20: Estimation and postestimation commands
Section 27.31: Introduction to survey commands
bootstrap_options: More options for bootstrap variance estimation
brr_options: More options for BRR variance estimation
calibration: Calibration for survey data
direct_standardization: Direct standardization of means, proportions, and ratios
estat: Postestimation statistics for survey data
jackknife_options: More options for jackknife variance estimation
ml for svy: Maximum pseudolikelihood estimation for survey data
poststratification: Poststratification for survey data
_robust: Robust variance estimates
sdr_options: More options for SDR variance estimation
subpopulation_estimation: Subpopulation estimation for survey data
\texttt{svy}: The survey prefix command
svy bootstrap: Bootstrap for survey data
svy brr: Balanced repeated replication for survey data
svy estimation: Estimation commands for survey data
svy jackknife: Jackknife estimation for survey data
svy postestimation: Postestimation tools for \texttt{svy}
svy sdr: Successive difference replication for survey data
svy: tabulate oneway: One-way tables for survey data
svy: tabulate twoway: Two-way tables for survey data
svydesc: Describe survey data
svy:markout: Mark observations for exclusion on the basis of survey characteristics
svyset: Declare survey design for dataset
predict after gsem: Generalized linear predictions, etc.
predict after sem: Factor scores, linear predictions, etc.
sem: Structural equation model estimation command
sem and gsem option constraints(): Specifying constraints
sem and gsem option from(): Specifying starting values
sem and gsem option reliability(): Fraction of variance not due to measurement error
sem and gsem path notation: Command syntax for path diagrams
sem and gsem syntax options: Options affecting interpretation of syntax
sem estimation options: Options affecting estimation
sem group options: Fitting models on different groups
sem model description options: Model description options
sem option method(): Specifying method and calculation of VCE
sem option noxconditional: Computing means, etc., of observed exogenous variables
sem option select(): Using \texttt{sem} with summary statistics data
sem path notation extensions: Command syntax for path diagrams
sem postestimation: Postestimation tools for \texttt{sem}
sem reporting options: Options affecting reporting of results
sem sdr options: Options for use with summary statistics data
ssd: Making summary statistics data (\texttt{sem} only)
test: Wald test of linear hypotheses
testnl: Wald test of nonlinear hypotheses
Survival analysis

Chapter 20 ........................................... Estimation and postestimation commands
Section 27.15.5 ........................................... Survival models with panel data
Section 27.17 ........................................... Survival analysis models
Section 27.20 ........................................... Causal inference
Section 27.33 ........................................... Power, precision, and sample-size analysis
Survival analysis ........................................... Introduction to survival analysis commands
adjustfor_option Adjust survivor and related functions for covariates at specific values
bayes: streg ........................................... Bayesian parametric survival models
cset ........................................... Declare data to be count-time data
cttost ........................................... Convert count-time data to survival-time data
Discrete-time survival analysis
estat gofplot ........................................... Goodness-of-fit plots after streg, stcox, stintreg, or stintcox
fmm: streg ........................................... Finite mixtures of parametric survival models
lasso ........................................... Lasso for prediction and model selection
ltable ........................................... Life tables for survival data
mestreg ........................................... Multilevel mixed-effects parametric survival models
mi XXXset ........................................... Declare mi data to be svy, st, ts, xt, etc.
reri ........................................... Relative excess risk due to interaction
snapsan ........................................... Convert snapshot data to time-span data
st ........................................... Survival-time data
st_is ........................................... Survival analysis subroutines for programmers
stbase ........................................... Form baseline dataset
stci ........................................... Confidence intervals for means and percentiles of survival time
stcox ........................................... Cox proportional hazards model
stcox PH-assumption tests ........................................... Tests of proportional-hazards assumption after stcox
stcreg ........................................... Competing-risks regression
stcurve ........................................... Plot the survivor or related function after streg, stcox, and more
stdescribe ........................................... Describe survival-time data
stepwise ........................................... Stepwise estimation
stfill ........................................... Fill in by carrying forward values of covariates
stgen ........................................... Generate variables reflecting entire histories
stintcox ........................................... Parametric models for interval-censored survival-time data
stintcox PH-assumption plots ........................................... Plots of proportional-hazards assumption after stintcox
stintreg ........................................... Parametric models for interval-censored survival-time data
stir ........................................... Report incidence-rate comparison
stm ........................................... Calculate rate ratios with the Mantel–Cox method
stmh ........................................... Calculate rate ratios with the Mantel–Haenszel method
stptime ........................................... Calculate person-time, incidence rates, and SMR
strate ........................................... Tabulate failure rates and rate ratios
stg ........................................... Parametric survival models
sts ........................................... Generate, graph, list, and test the survivor and related functions
sts generate ........................................... Create variables containing survivor and related functions
sts graph ........................................... Graph the survivor or related function
sts list ........................................... List the survivor or related function
sts test ........................................... Test equality of survivor functions
stset ........................................... Declare data to be survival-time data
Also see *Power, precision, and sample size*.

**Time series, multivariate**

- [U] Section 11.4.4
- [U] Section 13.10
- [U] Chapter 20
- [U] Section 27.14
- [TS] Time series
- [TS] dfactor
- [TS] fcast compute
- [TS] fcast graph
- [TS] forecast
- [TS] forecast adjust
- [TS] forecast clear
- [TS] forecast coefvector
- [TS] forecast create
- [TS] forecast describe
- [TS] forecast drop
- [TS] forecast estimates
- [TS] forecast exogenous
- [TS] forecast identity
- [TS] forecast list
- [TS] forecast query
- [TS] forecast solve
- [TS] irf
- [TS] irf add
- [TS] irf cgrowth
- [TS] irf create
- [TS] irf ctable
- [TS] irf describe
- [TS] irf drop
- [TS] irf graph
- [TS] irf gograph
- [TS] irf rename
- [TS] irf set
- [TS] irf table
- [TS] lpirf
- [TS] mgarch
- [TS] mgarch ccc

Declare mi data to be svy, st, ts, xt, etc.
Split and join time-span records
Split and join time-span records for mi data
Summarize survival-time data
Survival-time inverse-probability weighting
Survival-time inverse-probability-weighted regression adjustment
Survival-time regression adjustment
Survival-time weighted regression adjustment
Convert survival-time data to case–control data
Convert survival-time data to count-time data
Report variables that vary over time
Random-effects parametric survival models

Time-series models
Introduction to time-series commands
Dynamic-factor models
Compute dynamic forecasts
Econometric model forecasting
Adjust variables to produce alternative forecasts
Clear current model from memory
Specify an equation via a coefficient vector
Create a new forecast model
Describe features of the forecast model
Drop forecast variables
Add estimation results to a forecast model
Declare exogenous variables
Add an identity to a forecast model
List forecast commands composing current model
Check whether a forecast model has been started
Obtain static and dynamic forecasts
Add results from an IRF file to the active IRF file
Combined graphs of IRFs, dynamic-multiplier functions, and FEVDs
Obtain IRFs, dynamic-multiplier functions, and FEVDs
Combined tables of IRFs, dynamic-multiplier functions, and FEVDs
Describe an IRF file
Drop IRF results from the active IRF file
Graphs of IRFs, dynamic-multiplier functions, and FEVDs
Overlaid graphs of IRFs, dynamic-multiplier functions, and FEVDs
Rename an IRF result in an IRF file
Set the active IRF file
Tables of IRFs, dynamic-multiplier functions, and FEVDs
Local-projection impulse–response functions
Multivariate GARCH models
Constant conditional correlation multivariate GARCH models
Time series, univariate

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<td>Autoregressive conditional heteroskedasticity (ARCH) family of estimators</td>
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<td>arfima</td>
<td>Autoregressive fractionally integrated moving-average models</td>
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<td>arfimasoc</td>
<td>Obtain lag-order selection statistics for ARFIMAs</td>
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<tr>
<td>arima</td>
<td>ARIMA, ARMAX, and other dynamic regression models</td>
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<tr>
<td>arimasoc</td>
<td>Obtain lag-order selection statistics for ARMAs</td>
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<tr>
<td>corgram</td>
<td>Tabulate and graph autocorrelations</td>
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<td>cumpsp</td>
<td>Graph cumulative spectral distribution</td>
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<td>dfgls</td>
<td>DF-GLS unit-root test</td>
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<td>dfuller</td>
<td>Augmented Dickey–Fuller unit-root test</td>
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<td>estat acplot</td>
<td>Plot parametric autocorrelation and autocovariance functions</td>
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<td>estat aroots</td>
<td>Check the stability condition of ARIMA models</td>
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<tr>
<td>estat sbcusum</td>
<td>Cumulative sum test for parameter stability</td>
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<td>estat sbknown</td>
<td>Test for a structural break with a known break date</td>
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<tr>
<td>estat sbsingle</td>
<td>Test for a structural break with an unknown break date</td>
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<td>forecast</td>
<td>Econometric model forecasting</td>
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Time series, multivariate

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<td>mgarch dcc</td>
<td>Dynamic conditional correlation multivariate GARCH models</td>
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<td>mgarch vcc</td>
<td>Varying conditional correlation multivariate GARCH models</td>
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<td>rolling</td>
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<td>tsappend</td>
<td>Add observations to a time-series dataset</td>
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<td>tskill</td>
<td>Fill in gaps in time variable</td>
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<td>Time-series line plots</td>
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<td>tsreport</td>
<td>Report time-series aspects of a dataset or estimation sample</td>
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<td>tsrevar</td>
<td>Time-series operator programming command</td>
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<td>Declare data to be time-series data</td>
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<td>var intro</td>
<td>Introduction to vector autoregressive models</td>
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<td>var ivsvar</td>
<td>Instrumental-variables structural vector autoregressive models</td>
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<td>var svar</td>
<td>Structural vector autoregressive models</td>
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<td>var</td>
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<td>varbasic</td>
<td>Fit a simple VAR and graph IRFs or FEVDs</td>
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<td>vargranger</td>
<td>Pairwise Granger causality tests</td>
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<td>varlmr</td>
<td>LM test for residual autocorrelation</td>
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<td>varnorm</td>
<td>Test for normally distributed disturbances</td>
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<td>varsoc</td>
<td>Obtain lag-order selection statistics for VAR and VEC models</td>
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<td>vec</td>
<td>Vector error-correction models</td>
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<td>veclmar</td>
<td>LM test for residual autocorrelation after vec</td>
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<td>vecnorm</td>
<td>Test for normally distributed disturbances after vec</td>
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<td>vecrank</td>
<td>Estimate the cointegrating rank of a VEC model</td>
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<td>xcorr</td>
<td>Cross-correlogram for bivariate time series</td>
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## Transforms and normality tests

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<td>fp</td>
<td>Fractional polynomial regression</td>
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<td>ladder</td>
<td>Ladder of powers</td>
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<td>lnskew0</td>
<td>Find zero-skewness log or Box–Cox transform</td>
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<td>mfp</td>
<td>Multivariable fractional polynomial models</td>
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Matrix commands

Basics

[U] Chapter 14 .................................................. Matrix expressions
[P] matlist .................................................. Display a matrix and control its format
[P] matrix .................................................. Introduction to matrix commands
[P] matrix define .................................. Matrix definition, operators, and functions
[P] matrix utility .................................. List, rename, and drop matrices

Programming

[P] ereturn ........................................ Post the estimation results
[P] matrix accum ................................ Form cross-product matrices
[P] matrix rowjoinbyname .................... Join rows while matching on column names
[P] matrix rownames .................................. Name rows and columns
[P] matrix score ................................ Score data from coefficient vectors
[R] ml .................................................. Maximum likelihood estimation

Other

[P] makecns ........................................ Constrained estimation
[P] matrix dissimilarity ................................ Compute similarity or dissimilarity measures
[P] matrix eigenvalues ................................ Eigenvalues of nonsymmetric matrices
[P] matrix get ........................................ Access system matrices
[P] matrix mkmat ................................ Convert variables to matrix and vice versa
[P] matrix svd ........................................ Singular value decomposition
[P] matrix symeigen ................................ Eigenvalues and eigenvectors of symmetric matrices

Mata

[D] putmata ........................................... Put Stata variables into Mata and vice versa

Programming

Basics

[U] Chapter 18 .................................................. Programming Stata
[U] Section 18.3 .................................................. Macros
[U] Section 18.11 .................................................. Ado-files
[P] comments ........................................ Add comments to programs
[P] fexpand ........................................ Expand factor varlists
[P] macro ........................................ Macro definition and manipulation
[P] program ........................................ Define and manipulate programs
[P] return ........................................ Return stored results
Program control

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Parsing and program arguments

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Console output

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Commonly used programming commands

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<td>byable</td>
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<td>#delimit</td>
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<td>exit</td>
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<td>fvrevar</td>
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<td>mark</td>
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<tr>
<td>matrix</td>
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<td>npreserve option</td>
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<td>quietly</td>
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<td>scalar</td>
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<td>sortpreserve</td>
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<td>timer</td>
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<td>tsrevar</td>
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Debugging

<table>
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<tr>
<td>pause</td>
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<td>timer</td>
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<td>trace</td>
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</table>
Advanced programming commands

Section 12.4.2.5 Sorting strings containing Unicode characters
Appendix for putdocx Appendix for putdocx entries
Appendix for putpdf Appendix for putpdf entries
Automation Automation
break Suppress Break key
char Characteristics
class Class programming
class exit Exit class-member program and return result
classutil Class programming utility
docx*() Generate Office Open XML (.docx) document
Convert a Word (.docx) document to a PDF file
Dynamic documents intro Introduction to dynamic documents
Dynamic tags Dynamic tags for text files
dyndoc Convert dynamic Markdown document to HTML or Word (.docx) document
dyntext Process Stata dynamic tags in text file
estat programming Controlling estat after community-contributed commands
_estimates Manage estimation results
Estimation command How to program an estimation command
file Read and write text and binary files
findfile Find file in path
frame post Post results to dataset in another frame
H2O intro Introduction to integration with H2O
html2docx Convert an HTML file to a Word (.docx) document
include Include commands from file
Java integration Java integration for Stata
Java intro Introduction to Java in Stata
Java plugin Introduction to Java plugins
Java utilities Java utilities
javacall Call a Java plugin
LinearProgram() Linear programming
macro Macro definition and manipulation
macro lists Manipulate lists
markdown Convert Markdown document to HTML file or Word (.docx) document
ml Maximum likelihood estimation
optimize() Function optimization
Pdf*() Create a PDF file
plugin Load a plugin
postfile Post results in Stata dataset
Predict Obtain predictions, residuals, etc., after estimation programming command
program properties Properties of user-defined programs
putdocx begin Create an Office Open XML (.docx) file
putdocx collect Add a table from a collection to an Office Open XML (.docx) file
putdocx intro Introduction to generating Office Open XML (.docx) files
putdocx pagebreak Add breaks to an Office Open XML (.docx) file
putdocx paragraph Add text or images to an Office Open XML (.docx) file
putdocx table Add tables to an Office Open XML (.docx) file
putdocx advanced Export results to an Excel file
putdocx collect Export results to an Excel file using advanced syntax
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[D] putmata ........................................ Put Stata variables into Mata and vice versa
[RPT] putpdf begin ............................................. Create a PDF file
[RPT] putpdf collect ............................................. Add a table from a collection to a PDF file
[RPT] putpdf intro ............................................. Introduction to generating PDF files
[RPT] putpdf pagebreak ............................................. Add breaks to a PDF file
[RPT] putpdf paragraph ............................................. Add text or images to a PDF file
[RPT] putpdf table ............................................. Add tables to a PDF file
[P] PyStata intro ............................................. Introduction to using Python and Stata together
[P] PyStata module ............................................. Python package pystata to call Stata from Python
[M-5] Quadrature( ) ............................................. Numerical integration
[P] _return .................................................. Preserve stored results
[P] _rmccoll ................................................. Remove collinear variables
[P] serset .................................................. Create and manipulate sersets
[D] snapshot ................................................. Save and restore data snapshots
[P] unab .................................................. Unabbreviate variable list
[P] unabcmnd .............................................. Unabbreviate command name
[D] unicode collator ........................................... Language-specific Unicode collators
[D] unicode convertfile ........................................ Low-level file conversion between encodings
[P] varabbrev ............................................. Control variable abbreviation
[P] viewsource ............................................. View source code
[M-5] xl( ) ................................................ Excel file I/O class

Special-interest programming commands

[R] bstat .................................................. Report bootstrap results
[MV] cluster programming subroutines ................................ Add cluster-analysis routines
[MV] cluster programming utilities ................................ Cluster-analysis programming utilities
[R] fvrevar .............................................. Factor-variables operator programming command
[P] matrix dissimilarity ..................................... Compute similarity or dissimilarity measures
[M] mi select ............................................. Programmer’s alternative to mi extract
[ST] st_is ................................................ Survival analysis subroutines for programmers
[SVY] svymarkout ........................................ Mark observations for exclusion on the basis of survey characteristics
[M] Technical ............................................. Details for programmers
[TS] tsrevar ........................................... Time-series operator programming command

Projects

[P] Project Manager ............................................. Organize Stata files

File formats

[P] File formats .dta ........................................ Description of .dta file format
[P] File formats .dtas ....................................... Description of Stata frameset (.dtas) file format
[D] unicode convertfile ........................................ Low-level file conversion between encodings
[D] unicode translate ........................................ Translate files to Unicode

Mata

Customizable tables and collections

[Intable] Intro ................................................................. Introduction
[Intable] Intro 1 .............................................................. How to read this manual
[Intable] Intro 2 .............................................................. A tour of concepts and commands
[Intable] Intro 3 .............................................................. Workflow outline
[Intable] Intro 4 .............................................................. Overview of commands
[Intable] Intro 5 .............................................................. Other tabulation commands
[Intable] Appendix .......................................................... Appendix
[Intable] collect addtags ..................................................... Add tags to items in a collection
[Intable] collect clear ........................................................ Clear all collections in memory
[Intable] collect combine .................................................... Combine collections
[Intable] collect composite ................................................ Manage composite results in a collection
[Intable] collect copy ........................................................ Copy a collection
[Intable] collect create ...................................................... Create a new collection
[Intable] collect dims ........................................................ List dimensions in a collection
[Intable] collect dir .......................................................... Display names of all collections in memory
[Intable] collect export ..................................................... Export table from a collection
[Intable] collect get .......................................................... Collect results from a Stata command
[Intable] collect label ....................................................... Manage custom labels in a collection
[Intable] collect layout ...................................................... Specify table layout for the current collection
[Intable] collect levelsof ..................................................... List levels of a dimension
[Intable] collect notes ........................................................ Add table notes in a collection
[Intable] collect preview .................................................... Preview the table in a collection
[Intable] collect query ....................................................... Query collection style properties
[Intable] collect remap ....................................................... Remap tags in a collection
[Intable] collect rename ..................................................... Rename a collection
[Intable] collect save ........................................................ Save a collection to disk
[Intable] collect set .......................................................... Set the current (active) collection
[Intable] collect stars ........................................................ Add stars for significant results in a collection
[Intable] collect _cons ....................................................... Collection styles for intercept position
[Intable] collect autolevels .................................................. Collection styles for automatic dimension levels
[Intable] collect cell .......................................................... Collection styles for cells
[Intable] collect clear ........................................................ Clear all collection styles
[Intable] collect column ..................................................... Collection styles for column headers
[Intable] collect header ...................................................... Collection styles for hiding and showing header components
[Intable] collect html ........................................................ Collection styles for HTML files
[Intable] collect notes ....................................................... Collection styles for table notes
[Intable] collect putdocx ..................................................... Collection styles for putdocx
[Intable] collect putpdf ...................................................... Collection styles for putpdf
[Intable] collect row .......................................................... Collection styles for row headers
[Intable] collect save ........................................................ Save collection styles to disk
[Intable] collect showbase .................................................. Collection styles for displaying base levels
[Intable] collect showempty ................................................ Collection styles for displaying empty cells
[Intable] collect showomit .................................................. Collection styles for displaying omitted coefficients
[Intable] collect table ........................................................ Collection styles for table headers
[Intable] collect tex .......................................................... Collection styles for LaTeX files
[Intable] collect title ........................................................ Collection styles for table titles
[Intable] collect use .......................................................... Use collection styles from disk
[Intable] collect title ........................................................ Add a custom table title in a collection
[Intable] collect use .......................................................... Use a collection from disk
Automated document and report creation

[U] Chapter 21 ................................. Creating reports
[RPT] Appendix for putdocx .......................... Appendix for putdocx entries
[RPT] Appendix for putpdf .......................... Appendix for putpdf entries
[RPT] Intro ...................................... Introduction to reporting manual
[RPT] dox2pdf .................................. Convert a Word (.docx) document to a PDF file
[RPT] Dynamic documents intro .................. Introduction to dynamic documents
[RPT] Dynamic tags ................................ Dynamic tags for text files
[RPT] dynmdoc .................................. Convert Markdown document to HTML file or Word (.docx) document
[RPT] dyntext .................................. Process Stata dynamic tags in text file
[RPT] html2docx .................................. Convert an HTML file to a Word (.docx) document
[RPT] markdown .................................. Convert Markdown document to HTML file or Word (.docx) document
[RPT] putdocx begin ............................. Create an Office Open XML (.docx) file
[RPT] putdocx collect ...................... Add a table from a collection to an Office Open XML (.docx) file
[RPT] putdocx intro ............................. Introduction to generating Office Open XML (.docx) files
[RPT] putdocx pagebreak ................. Add breaks to an Office Open XML (.docx) file
[RPT] putdocx paragraph .................. Add text or images to an Office Open XML (.docx) file
[RPT] putdocx table ................................ Add tables to an Office Open XML (.docx) file
[RPT] putexcel .................................... Export results to an Excel file
[RPT] putexcel advanced .................. Export results to an Excel file using advanced syntax
[RPT] putpdf begin ............................. Create a PDF file
[RPT] putpdf collect .......................... Add a table from a collection to a PDF file
[RPT] putpdf intro ..................... Introduction to generating PDF files
[RPT] putpdf pagebreak ..................... Add breaks to a PDF file
Interface features

[GS] Chapter 1 (GSM, GSU, GSW) ............... Introducing Stata—sample session
[GS] Chapter 2 (GSM, GSU, GSW) .................. The Stata user interface
[GS] Chapter 3 (GSM, GSU, GSW) .................. Using the Viewer
[GS] Chapter 6 (GSM, GSU, GSW) .................. Using the Data Editor
[GS] Chapter 7 (GSM, GSU, GSW) .................. Using the Variables Manager
[GS] Chapter 13 (GSM, GSU, GSW) ........ Using the Do-file Editor—automating Stata
[GS] Chapter 15 (GSM, GSU, GSW) ................. Editing graphs
[P] Dialog programming .......................... Dialog programming
[R] doedit ............................................ Edit do-files and other text files
[D] edit ............................................. Browse or edit data with Data Editor
[P] set locale_ui ................................. Specify a localization package for the user interface
[P] sleep ............................................ Pause for a specified time
[P] smcl ............................................. Stata Markup and Control Language
[D] unicode locale ................................ Unicode locale utilities
[D] varmanage ........................................ Manage variable labels, formats, and other properties
[P] viewsource ...................................... View source code
[P] window fopen .................................. Display open/save dialog box
[P] window manage ................................ Manage window characteristics
[P] window menu .................................... Create menus
[P] window programming ........................... Programming menus and windows
[P] window push .................................... Copy command into History windows
[P] window stopbox ................................ Display message box
### Acronym Glossary

<table>
<thead>
<tr>
<th>Acronym</th>
<th>Description</th>
</tr>
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<tbody>
<tr>
<td>2SIV</td>
<td>two-step instrumental variables</td>
</tr>
<tr>
<td>2SLS</td>
<td>two-stage least squares</td>
</tr>
<tr>
<td>3SLS</td>
<td>three-stage least squares</td>
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<tr>
<td>ADF</td>
<td>asymptotic distribution free</td>
</tr>
<tr>
<td>ADTE</td>
<td>average direct treatment effect</td>
</tr>
<tr>
<td>ADTET</td>
<td>average direct treatment effect with respect to the treated</td>
</tr>
<tr>
<td>AFE</td>
<td>attributable fraction among the exposed</td>
</tr>
<tr>
<td>AFP</td>
<td>attributable fraction for the population</td>
</tr>
<tr>
<td>AFT</td>
<td>accelerated failure time</td>
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<td>AIC</td>
<td>Akaike information criterion</td>
</tr>
<tr>
<td>AICc</td>
<td>corrected Akaike information criterion</td>
</tr>
<tr>
<td>AIDS</td>
<td>almost ideal demand system</td>
</tr>
<tr>
<td>AIPW</td>
<td>augmented inverse-probability weights</td>
</tr>
<tr>
<td>AITE</td>
<td>average indirect treatment effect</td>
</tr>
<tr>
<td>AITEC</td>
<td>average indirect treatment effect with respect to controls</td>
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<td>ANCOVA</td>
<td>analysis of covariance</td>
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<td>ANOVA</td>
<td>analysis of variance</td>
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<td>AP</td>
<td>attributable proportion</td>
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<td>APE</td>
<td>average partial effects</td>
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<td>application programming interface</td>
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<td>AR</td>
<td>autoregressive</td>
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<td>AR(1)</td>
<td>first-order autoregressive</td>
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<tr>
<td>ARCH</td>
<td>autoregressive conditional heteroskedasticity</td>
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<td>ARFIMA</td>
<td>autoregressive fractionally integrated moving average</td>
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<tr>
<td>ARIMA</td>
<td>autoregressive integrated moving average</td>
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<td>ARMA</td>
<td>autoregressive moving average</td>
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<tr>
<td>ARMAX</td>
<td>autoregressive moving-average exogenous</td>
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<td>ASCII</td>
<td>American Standard Code for Information Interchange</td>
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<tr>
<td>ASE</td>
<td>asymptotic standard error</td>
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<td>ASF</td>
<td>average structural function</td>
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<tr>
<td>ASL</td>
<td>achieved significance level</td>
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<tr>
<td>ASM</td>
<td>average structural mean</td>
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<tr>
<td>ASP</td>
<td>average structural probability</td>
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<tr>
<td>ATE</td>
<td>average treatment effect</td>
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<tr>
<td>ATET</td>
<td>average treatment effect on the treated</td>
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<td>AUC</td>
<td>area under the time–concentration curve</td>
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<td>BMA</td>
<td>Bayesian model averaging</td>
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<td>BC</td>
<td>bias corrected</td>
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<td>BCa</td>
<td>bias-corrected and accelerated</td>
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<td>BCC</td>
<td>boundary characteristic curve</td>
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<td>BE</td>
<td>between effects</td>
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<td>BFGS</td>
<td>Broyden–Fletcher–Goldfarb–Shanno</td>
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<td>BHHH</td>
<td>Berndt–Hall–Hall–Hausman</td>
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<td>BIC</td>
<td>Bayesian information criterion</td>
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<td>BLOB</td>
<td>binary large object</td>
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<tr>
<td>BLUP</td>
<td>best linear unbiased prediction</td>
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<td>BRR</td>
<td>balanced repeated replication</td>
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<td>CA</td>
<td>correspondence analysis</td>
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<td>CAIC</td>
<td>consistent Akaike information criterion</td>
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<td>CCC</td>
<td>category characteristic curve</td>
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<td>CCI</td>
<td>conservative confidence interval</td>
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<td>CCT</td>
<td>controlled clinical trial</td>
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<td>CD</td>
<td>coefficient of determination</td>
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<td>CDC</td>
<td>Centers for Disease Control and Prevention</td>
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</table>
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
CMA  cumulative meta-analysis
CMI  conditional mean independence
CMLE  conditional maximum likelihood estimates
CMYK  cyan, magenta, yellow, and key
CPMP  cumulative posterior model probability
CRD  cluster randomized design
CRVE  cluster–robust variance estimator
c  ct  cumulative sum
CV  coefficient of variation
CV  cross-validation
DA  data augmentation
DDD  difference in difference in differences
DF  denominator degrees of freedom
DFs  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
DIB  Device-Independent Bitmap
DIC  deviance information criterion
DID  difference in differences
DLL  dynamic-link library
DMC  Data Monitoring Committee
DML  double machine learning
DPD  dynamic panel data
DSGE  dynamic stochastic general equilibrium
DSMB  Data and Safety Monitoring Board
DSMC  Data and Safety Monitoring Committee
EBCDIC  extended binary coded decimal interchange code
EGARCH  exponential GARCH
EGLS  estimated generalized least squares
EIM  expected information matrix
EM  expectation maximization
EMF  Enhanced Metafile
EPS  Encapsulated PostScript
ERM  extended regression model
ERR  excess relative risk
ESS  effective sample size
ESS  error sum of squares
ESS  expected 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
<table>
<thead>
<tr>
<th>Acronym</th>
<th>Description</th>
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<tr>
<td>FIVE estimator</td>
<td>full-information instrumental-variables efficient estimator</td>
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<td>flong</td>
<td>full long</td>
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<td>flongsep</td>
<td>full long and separate</td>
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<td>FMI</td>
<td>fraction of missing information</td>
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<td>FMM</td>
<td>finite mixture model</td>
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<td>FP</td>
<td>fractional polynomial</td>
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<td>FPC</td>
<td>finite population correction</td>
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<td>GARCH</td>
<td>generalized autoregressive conditional heteroskedasticity</td>
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<td>GEE</td>
<td>generalized estimating equations</td>
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<td>GEV</td>
<td>generalized extreme value</td>
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<td>GHK</td>
<td>Geweke–Hajivassiliou–Keane</td>
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<td>Gauss–Hermite quadrature</td>
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<td>Graphics Interchange Format</td>
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<td>GLIM</td>
<td>generalized linear interactive modeling</td>
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<td>GLLAMM</td>
<td>generalized linear latent and mixed models</td>
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<td>GLM</td>
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<td>generalized least squares</td>
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<td>generalized method of moments</td>
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<td>GPCM</td>
<td>generalized partial credit model</td>
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<td>GRM</td>
<td>graded response model</td>
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<tr>
<td>GS2SLS</td>
<td>generalized spatial two-stage least squares</td>
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<td>GSEM</td>
<td>generalized structural equation modeling/model</td>
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<td>GSD</td>
<td>group sequential design</td>
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<td>GUI</td>
<td>graphical user interface</td>
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<td>HAC</td>
<td>heteroskedasticity- and autocorrelation-consistent</td>
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<td>highest probability model</td>
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<td>Hannan–Quinn information criterion</td>
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<td>hue, saturation, and brightness</td>
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<td>HSL</td>
<td>hue, saturation, and luminance</td>
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<td>HSV</td>
<td>hue, saturation, and value</td>
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<td>hypertext markup language</td>
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<td>information criteria</td>
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<td>item characteristic curve</td>
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<td>ICD-9</td>
<td>International Classification of Diseases, Ninth Revision</td>
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<td>ICD-10</td>
<td>International Classification of Diseases, Tenth Revision</td>
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<td>ICD-10-CM</td>
<td>International Classification of Diseases, Tenth Revision, Clinical Modification</td>
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<tr>
<td>ICD-10-PCS</td>
<td>International Classification of Diseases, Tenth Revision, Procedure Coding System</td>
</tr>
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<td>ICU</td>
<td>International Components for Unicode</td>
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<tr>
<td>IIA</td>
<td>independence of irrelevant alternatives</td>
</tr>
<tr>
<td>i.i.d.</td>
<td>independent and identically distributed</td>
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<td>IIF</td>
<td>item information function</td>
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<tr>
<td>IPW</td>
<td>inverse-probability weighting</td>
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<td>IPWRA</td>
<td>inverse-probability-weighted regression adjustment</td>
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<td>interquartile range</td>
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<td>inverse quantile regression</td>
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<td>IR</td>
<td>incidence rate</td>
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<td>IRF</td>
<td>impulse–response function</td>
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<td>IRLS</td>
<td>iterated, reweighted least squares</td>
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<td>incidence-rate ratio</td>
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<td>item response theory</td>
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<td>instrumental variables</td>
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<td>instrumental-variables quantile regression</td>
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<td>JAR</td>
<td>Java Archive file</td>
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<td>JCA</td>
<td>joint correspondence analysis</td>
</tr>
<tr>
<td>JDBC</td>
<td>Java Database Connectivity</td>
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</tbody>
</table>
JPEG  Joint Photographic Experts Group
JRE  Java Runtime Environment
JVM  Java Virtual Machine

LAPACK  linear algebra package
LASSO  least absolute shrinkage and selection operator
LAV  least absolute value
LCA  latent class analysis
LDA  linear discriminant analysis
LES  linear expenditure system
LIML  limited-information maximum likelihood
LM  Lagrange multiplier
LOO  leave one out
LOWESS  locally weighted scatterplot smoothing
LPS  log predictive-score
LR  likelihood ratio
LSB  least-significant byte

MA  moving average
MAD  minimum absolute deviation
MANCOVA  multivariate analysis of covariance
MANOVA  multivariate analysis of variance
MAR  missing at random
MC3  Markov chain Monte Carlo model composition
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
MNL  multinomial logit
MNP  multinomial probit
MPL  modified profile likelihood
MPM  median probability model
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
### Acronym glossary

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<td>NARCH</td>
<td>nonlinear ARCH</td>
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<tr>
<td>NDE</td>
<td>natural direct effect</td>
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<td>NHANES</td>
<td>National Health and Nutrition Examination Survey</td>
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<td>NIE</td>
<td>natural indirect effect</td>
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<td>NLS</td>
<td>nonlinear least squares</td>
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<td>NPARCH</td>
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<td>NRM</td>
<td>nominal response model</td>
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<td>ODBC</td>
<td>Open DataBase Connectivity</td>
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<td>OIM</td>
<td>observed information matrix</td>
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<td>OIRF</td>
<td>orthogonalized impulse–response function</td>
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<td>OLE</td>
<td>Object Linking and Embedding (Microsoft product)</td>
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<td>OLS</td>
<td>ordinary least squares</td>
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<td>OPG</td>
<td>outer product of the gradient</td>
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<td>OR</td>
<td>odds ratio</td>
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<td>PA</td>
<td>population averaged</td>
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<td>PARCH</td>
<td>power ARCH</td>
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<td>PCA</td>
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<td>PCM</td>
<td>partial credit model</td>
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<td>PCSE</td>
<td>panel-corrected standard error</td>
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<td>PDF</td>
<td>Portable Document Format</td>
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<td>p.d.f.</td>
<td>probability density function</td>
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<td>PFE</td>
<td>prevented fraction among the exposed</td>
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<tr>
<td>PFP</td>
<td>prevented fraction for the population</td>
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<td>PH</td>
<td>proportional hazards</td>
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<td>PIP</td>
<td>posterior inclusion probability</td>
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<td>pk</td>
<td>pharmacokinetic data</td>
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<td>p.m.f.</td>
<td>probability mass function</td>
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<td>PMM</td>
<td>predictive mean matching</td>
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<td>PMP</td>
<td>posterior model probability</td>
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<td>PNG</td>
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<td>PNIE</td>
<td>pure natural indirect effect</td>
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<td>POM</td>
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<td>PPP</td>
<td>posterior predictive p-value</td>
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<td>PSS</td>
<td>power (precision) and sample size</td>
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<td>PSU</td>
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<td>QML</td>
<td>quasimaximum likelihood</td>
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<td>QUAIDS</td>
<td>quadratic almost ideal demand system</td>
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<td>RA</td>
<td>regression adjustment</td>
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<td>rc</td>
<td>return code</td>
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<td>RCT</td>
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<td>REML</td>
<td>restricted (or residual) maximum likelihood</td>
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<td>RERI</td>
<td>relative excess risk due to interaction</td>
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<td>RESET</td>
<td>regression specification-error test</td>
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<td>RGB</td>
<td>red, green, and blue</td>
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<td>RMSE</td>
<td>root mean squared error</td>
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<td>RMSEA</td>
<td>root mean squared error of approximation</td>
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<td>RNG</td>
<td>random-number generator</td>
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<td>ROC</td>
<td>receiver operating characteristic</td>
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<td>ROP</td>
<td>rank-ordered probit</td>
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<td>ROT</td>
<td>rule of thumb</td>
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<td>RR</td>
<td>relative risk</td>
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<td>RRR</td>
<td>relative-risk ratio</td>
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<td>RSM</td>
<td>rating scale model</td>
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<td>Acronym</td>
<td>Definition</td>
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<tr>
<td>RSS</td>
<td>residual sum of squares</td>
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<td>RUM</td>
<td>random utility model</td>
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<td>RVI</td>
<td>relative variance increase</td>
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<td>SAARCH</td>
<td>simple asymmetric ARCH</td>
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<tr>
<td>SAR</td>
<td>spatial autoregressive, simultaneous autoregressive, or spatial or simultaneous autoregression, depending on context</td>
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<tr>
<td>SARAR</td>
<td>spatial autoregressive model with spatial autoregressive disturbances</td>
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<td>SARIMA</td>
<td>seasonal ARIMA</td>
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<tr>
<td>SBIC</td>
<td>Schwarz's Bayesian information criterion</td>
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<tr>
<td>SCI</td>
<td>simultaneous confidence interval</td>
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<tr>
<td>s.d.</td>
<td>standard deviation</td>
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<tr>
<td>SE / s.e.</td>
<td>standard error</td>
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<tr>
<td>SEE</td>
<td>smoothed estimation equations</td>
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<tr>
<td>SEM</td>
<td>structural equation modeling/model</td>
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<td>SF</td>
<td>static factor</td>
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<td>SFAR</td>
<td>static factors with vector autoregressive errors</td>
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<td>SI</td>
<td>synergy index</td>
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<td>SIR</td>
<td>standardized incidence ratio</td>
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<td>SJ</td>
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<td>SMCL</td>
<td>Stata Markup and Control Language</td>
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<td>SMR</td>
<td>standardized mortality/morbidity ratio</td>
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<td>SMSA</td>
<td>standard metropolitan statistical area</td>
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<td>SOR</td>
<td>standardized odds ratio</td>
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<td>SQL</td>
<td>Structured Query Language</td>
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<td>SRD</td>
<td>standardized rate difference</td>
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<td>SRMR</td>
<td>standardized root mean squared residual</td>
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<td>standardized risk ratio</td>
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<td>SRS</td>
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<td>SRSWR</td>
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<td>SSD</td>
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<td>secondary sampling unit</td>
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<td>st</td>
<td>survival time</td>
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<td>STS</td>
<td>structural time series</td>
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<td>SUR</td>
<td>seemingly unrelated regression</td>
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<td>SURE</td>
<td>seemingly unrelated regression estimation</td>
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<td>SUTVA</td>
<td>stable unit treatment value assumption</td>
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<td>SVAR</td>
<td>structural vector autoregressive</td>
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<td>SVD</td>
<td>singular value decomposition</td>
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<td>SVG</td>
<td>scalable vector graphics</td>
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<td>TACC</td>
<td>treatment-arm continuity correction</td>
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<td>TAR</td>
<td>target acceptance rate</td>
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<td>TARCH</td>
<td>threshold ARCH</td>
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<td>TCC</td>
<td>test characteristic curve</td>
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<td>TDT</td>
<td>transmission/disequilibrium test</td>
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<tr>
<td>TE</td>
<td>total effect</td>
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<td>TIF</td>
<td>test information function</td>
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<td>TIFF</td>
<td>tagged image file format</td>
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<td>TLI</td>
<td>Tucker–Lewis index</td>
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<td>TNDE</td>
<td>total natural direct effect</td>
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<td>TSS</td>
<td>total sum of squares</td>
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<td>TWFE</td>
<td>two-way fixed effects</td>
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<td>UCA</td>
<td>Unicode Collation Algorithm</td>
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<td>UCM</td>
<td>unobserved-components model</td>
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<td>UI</td>
<td>user interface</td>
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<tr>
<td>UTF-8</td>
<td>Universal character set + Transformation Format—8-bit</td>
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VAR vector autoregressive
VAR(1) first-order vector autoregressive
VARMA vector autoregressive moving average
VARMA(1,1) first-order vector autoregressive moving average
VCE variance–covariance estimate
VEC vector error correction
VECM vector error-correction model
VIF variance inflation factor
WCB wild cluster bootstrap
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
ZIOL zero-inflated ordered logit
ZIOP zero-inflated ordered probit
ZIP zero-inflated Poisson
ZTNB zero-truncated negative binomial
ZTP zero-truncated Poisson
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Camilla Tulloch, J. F., [META] meta, [META] meta mvregress
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Daly, M. E., [ADAPT] gsdesign onemean, [ADAPT] gsdesign onepropportion
Day, W. H. E., [MV] cluster
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de Boor, C., [R] makespline, [R] npregress intro, [R] npregress series
De Castro, L., [R] ivregress
De Cock, D., [BMA] bmapredict
de Finetti, B., [BAYES] Intro
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de Oliveira Piorelli, R., [ADAPT] gsdesign usermethod
De Stavola, B. L., [CAUSAL] teffects intro advanced
de Vet, H. C. W., [G-2] graph twoway
de Vos, L., [XT] xttabond, [XT] xtdpd, [XT] xtpdosys
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[CAUSAL] teffects multivalued
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Detsky, A. S., [META] meta labbeplot
Deutekom, M., [META] meta mvregress
Dever, J., [SVY] Calibration
deveaux, P. J., [ADAPT] gdesign twoproportions
Devroye, L., [FN] Random-number functions
Dewey, M. E., [R] correlate
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Dijksterhuis, G. B., [MV] procrustes
Dimairo, M., [ADAPT] Intro
Ding, Z., [TS] arch
Dippnall, J., [R] dtable
Dippen, C., [R] ivregress
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Ditzen, J., [XT] xtcoindtest, [XT] xtunitroot
Djogbenou, A. A., [R] wildbootstrap
Doan, T., [BAYES] bayes: var
Dobbin, K., [PSS-2] power
Dobson, A. J., [R] glm
Dodd, L. E., [R] rocreg
Dohoo, I., [ME] meintreg, [R] Epitab, [R] regress
Doi, S. A., [META] meta esize, [META] meta summarize
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Dorfman, D., [R] robit, [R] rocreg
Dorfman, S. F., [META] meta mvregress
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Dou, J. K., [BMA] teffects psmatch
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Douglas, I. J., [CAUSAL] teffects intro advanced
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Dow, J. K., [BMA] Intro
Dowd, K., [ADAPT] gdesign twomeans
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Draper, D., [BMA] Intro, [BMA] bmaregress
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, [CAUSAL] ttests postestimation,
, [CAUSAL] ttests ipwr,
, [CAUSAL] ttests postestimation,
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, [CAUSAL] ttests multivalued,
, [CAUSAL] ttests mnmach,
, [CAUSAL] ttests ra, [CM] cmmixlogit,
, [CM] cmmprobit, [CM] cmmxmllogit,
, [D] import fred, [ERM] eregress,
, [LASSO] Lasso intro, [LASSO] Lasso inference intro,
, [ME] me, [META] meta mvregress,
, [P] Estimation command, [P] forvalues,
, [R] boxcox, [R] frontier, [R] gmm, [R] logit,
, [R] lrtest, [R] margins, [R] mlexp, [R] nbreg,
, [R] npregress kernel, [R] oprobit, [R] predictnl,
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, [SEM] Example 46g, [SP] Intro, [SP] estat
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Duchateau, L., [ME] meintreg
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DuMouchel, W. H., [META] meta regress
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Dunnett, C. W., [FN] Statistical functions,
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Dunnington, G. W., [R] regress
Dunsmore, I. R., [BAYES] Intro
Dunson, D. B., [BAYES] Intro, [BAYES] bayesmh,
, [BAYES] bayesstats ic, [BAYES] bayesstats
, [BAYES] bayesstats
, [BAYES] bayestats summary, [BAYES] bayespredict,
, [BAYES] bayes: xtnbreg, [BAYES] Glossary,
, [MI] Intro substantive, [MI] mi impute mvn,
, [MI] mi impute regress
Dupont, W. D., [PSS-2] power oneslope,
, [PSS-2] power mcc, [R] Epitab, [R] EpiTable,
, [R] logistic, [R] sunflower, [ST] stcox, [ST] streg,
, [ST] sts
Durbin, J., [R] ivregress postestimation, [R] regress postestimation time series, [TS] estat sbcusum,
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Duticus, C., [ADAPT] gdesign logrank
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Furberg, C. D., [ADAPT] gsdesign, [PSS-2] power repeated
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Gamerman, D., [BAYES] Intro
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Garsd, A., [R] exlogistic
Gasparrini, A., [META] meta meregress, [META] meta mvregress
Gasser, T., [R] Ipoly
Gast, C., [ADAPT] gsdesign usermethod
Gastwirth, J. L., [R] sdttest
Gatto, N. M., [CAUSAL] Intro
Gelman, A., [BAYES] Intro, [BAYES] bayesmh, [MI] mi impute chained
Gelman, B., [R] margins
Gelman, D., [BAYES] Intro, [MI] mi impute chained
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Gendreau, P., [META] Intro
Genest, C., [R] Diagnostic plots, [R] swilk
Gentle, J. E., [FN] Random-number functions,
  [R] anova, [R] nl
Genton, M. G., [R] sktest
Genz, A., [CM] cmmprobit
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Gershman, K., [D] ied10
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Geskus, R. B., [ST] stcrreg, [ST] stcrreg postestimation
Geweke, J., [BAYES] Intro, [BAYES] bayesmh,
  [BMA] bmaregress, [CM] cmmprobit,
  [TS] dfactor
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Gichangi, A., [ST] stcrreg
Giesbrecht, F. G., [ME] mixed
Giesen, D., [R] tetrachoric
Gifi, A., [MV] mds
Gigliarano, C., [R] roctab
Gijbels, I., [R] lpoly, [R] npregress intro,
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Giles, D. E. A., [TS] prais
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  [BMA] bmaregress
Gill, R. D., [ST] stcrreg
Gillenwater, H. H., [ADAPT] gsd design oneprop
Gillham, N. W., [R] regress
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Gillman, M. S., [RPT] dyndoc, [RPT] dyntext
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  [SP] spxtregress
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Girshick, M. A., [MV] pca
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  [ME] meologit, [ME] meoprobit, [XT] xtologit,
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[ERM] eregress postestimation,
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[META] meta set, [META] meta summarize,
[META] meta mvregress, [META] estat heterogeneity (mv), [META] Glossary
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Jaen, C. R., [META] meta mvregress
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Jain, A. K., [MV] cluster
Jaki, T., [ADAPT] Intro
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[R] regress, [R] test, [R] ttest
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[R] marginsplot, [R] rreg, [R] Stored results, [R] tabulate twoway, [RPT] dyndoc,
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[RPT] putdocx intro, [RPT] putpdf begin,
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[CAUSAL] hiddregress
Jardine, N., [MV] cluster dendrogram
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[DES] reshape, [FN] String functions
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[BAYES] bayesstats ic, [R] ci, [R] spearman
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[TS] corrgood, [TS] cump, [TS] dfuller,
[TS] estat acplot, [TS] pergnorm, [TS] ppperson,
[TS] psdensity, [TS] xcorr
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[MV] Glossary
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[ME] mepoisson, [ME] mestreg, [R] tabulate twoway
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[TS] vecrank, [TS] vecstable
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[ST] streg
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Lee, J., [ADAPT] gsdesign twomeans
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Lee, J. W., [ME] me
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[ERM] eprobit, [ERM] eregress, [SP] Intro,
[SP] spregress, [SP] spxtregress,
[XT] xtheckman, [XT] xtreg
Lee, P., [ST] streg
Lee, S., [D] drawnorm, [FN] Random-number functions
Lee, T.-C., [R] estat ic, [R] ivregress, [R] ivregress
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Leder, H., [CAUSAL] telasso, [LASSO] Lasso intro,
[LASSO] Lasso inference intro, [LASSO] lasso
Leese, M., [MV] cluster, [MV] cluster stop
Legendre, A.-M., [R] regress
Legrand, R., [BAYES] bayes: var
Lehmenn, E. L., [R] regress
Lei-Gomez, Q., [CAUSAL] teffects intro advanced
Leisenring, W., [ST] stcrreg
Lemeshow, S. A., [G-3] colorvar_options,
[PPS-2] power mcc, [PPS-2] power cox,
[R] clogit, [R] clogit postestimation, [R] estat
classification, [R] estat gof, [R] glm, [R] lincom,
[R] logistic, [R] logistic postestimation,
[R] logit, [R] logit postestimation,
[R] Iroc, [R] Irttest, [R] Isens, [R] mlogit,
[R] predictnl, [R] stepwise, [RPT] dyndoc,
[RPT] putdocx intro, [RPT] set docx,
[SEM] Example 33g, [SEM] Example 34g,
[ST] stcox, [ST] streg, [SVY] Survey,
[SVY] estat, [SVY] Poststratification,
[XT] xtgee
Lenkoski, A., [BMA] Intro
Lenth, R. V., [PPS-2] Intro (power)
Lenzi, J., [XT] xtgee
Leonard, M., [XT] xtgee
Lepkowski, J. M., [MI] Intro substantive, [MI] mi
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[MI] mi impute poisson, [MI] mi impute
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Lera-Lopez, F., [R] ziioprobit
Leroy, A. M., [R] qreg, [R] regress postestimation,
[R] rreg

Lund, R., [TS] arima

Luniak, M. M., [MV] biplot

Lunn, M., [ST] stcrreg

Lunt, M., [CAUSAL] teffects multivalued, [R] slogit

Luque-Fernandez, M. A., [R] roc

Lurie, M. B., [MV] manova

Lustig, I. J., [M-5] LinearProgram()


Lyness, J. N., [M-5] Quadrature()

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Lyubomirsky, S., [META] Intro

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Ma, G., [R] roccomp, [R] rocfit, [R] roctab

Ma, S., [FM] Example 4

Ma, X., [PSS-2] power, [R] npregress intro

Maas, B., [BAYES] bayesmh

Maathuis, M. H., [CAUSAL] Intro


Maguire, B. A., [BAYES] bayesmh


Mair, C. S., [ME] menbreg, [ME] mepoisson, [SEM] Example 39g

Mairesse, J., [ERM] eintreg

Maitra, C., [ERM] eregress

Makles, A., [MV] cluster kmeans and kmedians

Makridakis, S., [BMA] Intro

Malgeshti, P., [ST] stcox postestimation

Malitz, F., [IRT] irt

Mallick, B. K., [BAYES] Intro

Malow, C. L., [R] regress postestimation diagnostic plots

Maloney, A., [ME] menl

Mam, I., [MV] pca

Man, G., [BMA] bmastats jointness

Marc, A., [R] betareg

Manchul, L., [ST] stcreg, [ST] stcrreg postestimation


Mandelbrot, B. B., [TS] arch


Manderscheid, R. W., [SVY] Calibration

Mangel, M., [TS] varwle

Manjón, M., [R] nbreg postestimation, [R] poisson postestimation, [R] znb postestimation

Manjunath, B. G., [ERM] eprobit postestimation

Manly, B. F. J., [MV] discrim qda postestimation
Mann, H. B., [R] kwallis, [R] ranksum
Manski, C. F., [R] gmm, [R] mean
Mansuy, R., [ST] stcox postestimation
Mantel, H., [SYV] svi bootstrap, [SYV] Variance estimation
Mao, L., [ST] stintcox
Mao, S., [ERM] eoprobit
Mao, X., [ADAPT] gsdesign twomeans
Maravall, A., [TS] tsfilter hp
Marcellino, M., [XT] xtninitoot
Marcoulides, G. A., [IRT] irt
Marden, J. I., [CM] Intro 6, [CM] cmrologit
Marín-Martínez, F., [META] Intro, [META] meta summarize, [META] meta regress
Marinacci, M., [BMA] Intro
Maringe, C., [R] roc
Maris, G., [IRT] irt 3pl
Mark, D. B., [ST] stcox postestimation
Markel, H., [R] Epitab
Markov, A., [BAYES] Intro
Markowski, C. A., [R] sdtest
Markowski, E. P., [R] sdtest
Marks, H. M., [ST] sts
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Marquart-Wilson, L., [G-2] graph twoway
Marr, J. W., [SEM] Example 48g, [ST] stsplit
Marsaglia, G., [FN] Random-number functions
Marschak, J., [R] ivregress
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Mascola, M. A., [ADAPT] gsdesign twoportions
Massey, F. J., Jr., [PSS-2] power twomeans,
Masten, M. A., [R] ivregress
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Mathew, T., [ME] mixed
Mathews, P., [PSS-2] power twovariances
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Maxand, S., [XT] xtcoindtest, [XT] xtgls
Mayer, A., [R] ologit, [R]oprobit
Mayer, K. U., [ME] mestreg
Mayr, E., [MV] cluster dendrogram
Mazziak, L., [ST] stcox postestimation
Mazrekaj, D., [D] joinby, [D] merge
Mazúa, V. G., [FN] Matrix functions
McAleer, M., [TS] mgarch, [U] 20.26 References
McBride, J. B., [ME] mixed
McCabe, S. E., [SVY] estat
[R] regress, [R] wildbootstrap, [XT] xtregrn
McCallum, A. H., [R] intreg, [R] tobit
McCathie, A., [MV] pca, [R] rreg
McCleary, S. J., [R] regress postestimation diagnostic plots
McClish, D. K., [R] rocreg
McCraey, J., [CAUSAL] stteffects ipwra, [CAUSAL] toeoverlap
McCullough, B. D., [TS] corrgam
McCurdy, M. P., [META] meta meregess
McDonald, A., [ME] memreg, [ME] mepoisson, [SEM] Example 39g
McDonald, J. A., [R] sunflower
McDonald, J. F., [R] tobit, [R] tobit postestimation
McDonald, R. P., [IRT] irt
McDougall, L. K., [D] icd10
McDowell, A. W., [R] sureg, [TS] arima
McEwen, B. S., [ADAPT] gsdesign twomeans
McFadden, D. L., [CAUSAL] etregress,
[CAUSAL] hdidregress, [CAUSAL] stteffects
ipwra, [CAUSAL] stteffects aipw,
[CAUSAL] xthidregress, [CM] Intro 5,
[CM] Intro 8, [CM] cmclogit, [CM] cmmixlogit,
[CM] cmmprobit, [CM] cmtmixlogit,
[CM] nolog, [R] clogit, [R] hausman,
[R] Maximize, [R] suest
McGilchrist, C. A., [ST] stcox
McGill, R., [R] sunflower
McGinnis, R. E., [R] symmetry
McKelvey, R. D., [R] ologit
McGill, R., [R] substantive
[P] matrix eigenvalues
McLachlan, G. J., [FMM] fmm intro,
[FMM] Example 1a, [ME] me,
[ME] melogit, [ME] meprobit,
[ME] mepoisson,
[ME] mestreg, [MV] discrim, [MV] discrim
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McLain, A. C., [R] nbreg, [R] poisson
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McMahan, C. S., [ST] stintcox
McNeil, B. J., [R] roccomp, [R] rocfit,
[R] rocreg postestimation, [R] rocregplot,
[R] roctab
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[R] Epitab
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Mead, M. O., [ADAPT] gsdesign twoproportions
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Mecklenburg, R., [META] meta mvregress
Meeker, W. Q., [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth onemean
Meekes, J., [MV] cluster
Meeusen, W., [R] frontier, [XT] xfrontier
Mehmetoglu, M., [MV] manova, [R] anova,
[R] logistic, [R] regress, [R] test, [R] ttest
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[R] exlogistic postestimation, [R] expoisson,
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Melly, B., [CAUSAL] tteffects multivalued, [R] qreg
Melo, G., [R] demandsys
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Melson, A., [META] meta meregress, [META] meta
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Mendenhall, W., III, [SVY] Survey
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[MI] mi test
Mensing, R. W., [R] anova postestimation
Mentré, F., [ME] menl
Mergoupis, T., [CAUSAL] etregress,
[CAUSAL] tteffects intro advanced
Merryman, S., [XT] xtunitroot
Mertens, K., [TS] var ivsvar
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[SP] spxtrgress
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Metropolis, N., [BAYES] Intro, [BAYES] bayesmh
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Metzger, S. K., [ST] stcox postestimation
Meulders, M., [CM] Intro 6, [MI] Intro substantive,
[MI] mi impute
Meuser, C., [ADAPT] gsdesign twomeans
Meyer, B. D., [ST] Discrete
Meyerhoefer, C. D., [R] demandsys
Miao, W., [R] sdttest
Micali, N., [MI] mi estimate, [MI] mi impute,
[XT] xtgee
Michael, J. R., [FN] Random-number functions
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[R] oneway, [R] pwcompare
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[MV] pca
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Miller, D. L., [PSS-2] Intro (power), [R] esize
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[CAUSAL] didregress, [R] regress,
[R] wildbootstrap
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Miller, J. I., [TS] sspace
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Nel, D. G., [MV] mvtest, [MV] mvtest means
Nelson, F. D., [R] logit, [R] probit
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Nguyen, K. N., [ADAPT] gdsdesign onemean, [ADAPT] gdsdesign oneproporportion
Nguyen, T. Q., [CAUSAL] mediate
Nicewander, W. A., [R] correlate
Nieder, X., [CAUSAL] Intro
Nielsen, B., [TS] varsoc, [TS] vec intro
Nightingale, F, [G-2] graph pie
Nijenhuis, J. W., [R] oprobit
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[ADAPT] gsbounds, [ADAPT] gdesign,
[ADAPT] gdesign onemean, [ADAPT] gdesign twomeans, [ADAPT] gdesign oneproportion,
[ADAPT] gdesign twoproporions, [ADAPT] gdesign logrank, [ADAPT] gdesign usermethod
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O'Brien, S. M., [CAUSAL] stteffects intro,
[CAUSAL] stteffects ipw, [CAUSAL] stteffects ipwra, [CAUSAL] stteffects postestimation,
[CAUSAL] stteffects ra, [CAUSAL] stteffects wra
O’Carroll, R. E., [META] meta data
O’Connell, P. G. J., [XT] xtunitroot
O’Donnell, C. J., [XT] xtfrontier
O’Donnell, O., [R] Inequality, [SVY] svy estimation, [SVY] svyset
O’Fallon, W. M., [R] logit
O’Hara, B., [BAYES] bayesmh
O’Neill, D., [R] gmm
O’Neill, S., [R] Inequality
O’Rourke, K., [META] meta labbeplot
O’Carroll, R. E., [META] meta data
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[FN] Trigonometric functions
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[META] meta esize, [META] meta summarize, [META] meta mvregress, [MV] hotelling,
[R] kwallis, [TS] wntestb
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Olshansky, S. J., [ST] streg
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[META] meta multilevel
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[R] qreg, [R] ratio, [R] spearman,
[R] summarize, [R] total, [SP] Intro,
[SP] spregress
[R] qreg, [ST] streg, [XT] xtregram
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Osterwald-Lenum, M. G., [TS] vecrank
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[TS] vargranger, [XT] xtunitroot
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[R] hetregress, [R] regress postestimation,
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[ST] itable, [ST] sts
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Palacios, R., [ADAPT] gdesign usermethod
Pall, G., [META] meta data
Pallares, C., [ADAPT] gdesign onemean,
[ADAPT] gdesign oneproportion
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[META] meta, [META] meta funnelplot,
[R] ivregress, [SEM] Intro 5
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[XT] xtologit, [XT] xtologit, [XT] xtpopbit,
[XT] xtpopbit, [XT] xttobit
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Papke, L. E., [R] fracreg, [R] ivfprobit
Parent, E., [BAYES] Intro
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Park, J.-W., [ADAPT] gsdesign logrank
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[R] nlcom, [R] predictnl, [R] rocreg
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[TS] sspace, [TS] vec intro, [TS] vec,
[TS] vecrank
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Parmar, M. K. B., [ADAPT] Intro, [PSS-2] Intro
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[ST] streg
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Parmigiani, G., [BAYES] Intro
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Patiño, E. G., [ADAPT] gsdesign usermethod
Patterson, H. D., [R] pckross
Patterson, K., [XT] xmultipart
Pattitoni, P., [R] betareg
Paule, R. C., [META] Intro, [META] meta esize,
[META] meta set, [META] meta summarize,
[META] meta regress
Paulo, R., [BMA] bmaregress
Paulsen, J., [TS] varsoc, [TS] vec intro
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Payne, A., [R] intreg, [R] tobit
Pazdur, R., [ADAPT] gsdesign onemean
Pearl, J., [BAYES] Intro, [CAUSAL] Intro,
[CAUSAL] mediate
Pearson, E. S., [BAYES] bayesmh, [R] ci, [R] ttest
Pearson, K., [G-2] graph twoway histogram,
[META] Intro, [MV] mds,
[MV] measure_option, [MV] pca,
[R] correlate, [R] esize, [R] tabulate twoway
Pechlivanoglou, P., [R] betareg
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[R] regress postestimation diagnostic plots,
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Pendergast, J. F., [XT] xtcloglog, [XT] xtgee,
[XT] xtintreg, [XT] xlogit, [XT] xlogitg,
[XT] xtofrobit, [XT] xprobit, [XT] xttobit
Pennfield, R. D., [IRT] DIF, [R] esize
Peng, B., [ADAPT] gsdesign logrank
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Pepe, M. S., [R] roc, [R] roccomp, [R] rocfit,
[R] rocreg, [R] rocregpostestimation,
[R] rocregplot, [R] rocplot, [ST] stcrreg
Peracchi, F., [MI] Intro substantive, [R] jackknife,
[R] regress, [R] regress postestimation
Perales, F., [ME] meglm
Pereira, A. C., [ADAPT] gsdesign twomeans
Pérez, C. M., [R] Epitab, [ST] stcox
Pérez-Amalar, T., [U] 20.26 References
Pérez-Hernández, M. A., [R] kdensity
Pérez-Regadera, J. F., [R] rocreg, [R] rocregplot
Pericchi, L. R., [BAYES] Intro
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Perotti, V., [ERM] coprobit, [R] heckprob, [R]
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Perrier, D., [ME] menl
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[R] mprobit, [R] mprobit postestimation,
[R] predictnl, [R] slogit, [SEM] Example 37g
Perron, P., [TS] dfgls, [TS] estat sbseingle,
Perrot, B., [IRT] irt
Perry, H. M., [PSS-2] power repeated
Persson, R., [G-1] Graph intro
Pesaran, M. H., [XT] xmultipart
Pesarin, F., [R] tabulate twoway
Peters, J., [CAUSAL] Intro
Peters, J. L., [META] Intro, [META] meta,
[META] meta funnelplot, [META] meta bias,
[META] meta trimfill
Petersen, I., [MI] mi impute chained
Petersen, M., [R] wildbootstrap
Peterson, B., [R] ologit
Peterson, W. W., [R] Iroc
Petit, S., [D] icd10
Petitclerc, M., [R] kappa
Petiti, D. B., [META] meta summarize
Petkova, E., [R] suesst
Peto, J., [META] meta esize, [META] meta
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Pointdexter, B. B., [ADAPT] gsdesign twoproportions
Poirier, D. J., [BAYES] Intro, [R] biprobit
Poisson, S. D., [R] poisson
Pokhrel, A., [ST] sts
Pokropek, A., [D] import, [RPT] dyndoc
Poldermans, D., [ADAPT] gsdesign twoproportions
Pole, A., [BAYES] Intro
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Prais, S. J., [TS] prais
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Punj, G. N., [CM] Intro 6, [CM] cmrologit
Puopolo, K., [ADAPT] gsdesign twoproportions
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Qureshi, Z. P., [ST] stintcox
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[TS] corrgram, [TS] cump., [TS] dfuller,
[TS] estat acplot, [TS] pergram, [TS] pperron,
[TS] psdensity, [TS] vec intro, [TS] xcorr
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[MI] mi test
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[MV] canon, [MV] canon postestimation,
[MV] cluster, [MV] discrim, [MV] discrim
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[MV] discrim logistic, [MV] discrim qda,
[MV] discrim qda postestimation, [MV] factor,
[MV] manova, [MV] mca, [MV] mvtest,
[MV] mvtest correlations, [MV] mvtest
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Revankar, N. S., [BAYES] bayesmh, [R] frontier,
[XT] xtfreint
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[CAUSAL] xthdregress, [D] egen,
[FMM] fmm intro, [R] gmm, [R] margins,
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Rivers, D., [R] ivprobit
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Roberson, P. K., [R] estat gof
Robert, C. P., [BAYES] Intro
Roberts, C., [PRESS-2] power
Roberts, D. R., [BMA] Intro
Roberts, G. O., [BAYES] Intro, [BAYES] bayesmh,
[CAUSAL] bayesstats summary,
[BMA] bmareg
Roberts, H. V., [BMA] Intro
Roberts, J. J. L., [META] meta data
Roberts, S., [PRESS-2] power
Roberts, S. A., [ADAPT] gsdesign onemean
Robin, J.-M., [R] demandsys
Robin, S., [ERM] eintreg
Robins, J. M., [BAYES] bayesstats ppvalues,
[CAUSAL] Intro, [CAUSAL] mediate,
[CAUSAL] stteffects intro, [CAUSAL] stteffects
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[CAUSAL] stteffects wra, [CAUSAL] stteffects
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[IRT] difmh, [LASSO] Lasso inference
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[LASSO] xpolo, [LASSO] xpolo,
[LASSO] xpois, [META] Intro,
[META] meta summarize, [META] Glossary,
[R] Epitab
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Robinson, A., [M-5] Toepplitz()
Robinson, K. L., [IRT] irt
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[G-2] graph twoway histogram, [R] cumul
Rodgers, J. L., [R] correlate
Rodriguez, G., [ME] me, [R] nbreg, [RPT] dyndoc,
[RPT] putpdf begin
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[R] heckman, [R] lincom, [R] mlogit,
[R] mprobit, [R] mprobit postestimation,
[R] predict, [R] qreg, [R] rocreg, [R] rreg,
[R] sktest, [R] sloop, [R] suesf, [R] swilk,
[U] 20.26 References
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Rubio-Ramírez, J. F., [DSGE] Intro 1, [DSGE] dsgenl

Rucker, G., [META] Intro, [META] meta summarize, [META] meta funnelplot, [META] meta bias

Rudebusch, G. D., [R] ivregress postestimation

Ruggles, S., [R] mlexp


Runkle, D. E., [TS] arch


Rushton, L., [META] Intro, [META] meta funnelplot, [META] meta bias, [META] meta trimfill

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Saint-Cyr, L. D. F., [FMM] fmm intro

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Sakalli, S. O., [SP] spregress

Sakamoto, Y., [R] IC note

Saksman, E., [BAYES] Intro, [BAYES] bayesmh

Sala-I-Martin, X. B., [BMA] bmaregress


Salas, E., [BAYES] Intro

Salazar, M., [M-5] LinearProgram()

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Sanders, F., [R] brier

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Sano, M., [ADAPT] gsdesign twomeans

Sanson, A., [TS] dfgls, [TS] dfuller


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Sarafidis, V., [R] ivregress, [XT] xtcoindest, [XT] xtreg

Sargan, J. D., [R] ivregress postestimation, [TS] prais

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Selaru, P., [ADAPT] gsdesign onemean, [ADAPT] gsdesign oneprop
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