STATA INDEX
RELEASE 18

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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 Survey data
Factor analysis and principal components Survival analysis
Group sequential designs Time series, multivariate
Indicator and categorical variables Time series, univariate
Item response theory Transforms and univariate
Lasso Finite mixture models
Latent class models Standard postestimation tests, tables, and other analyses

Matrix commands
Basics Other
Programming Mata

Programming
Basics Projects
Program control Advanced programming commands
Parsing and program arguments Special-interest programming commands
Console output File formats
Commonly used programming commands Mata
Debugging

Customizable tables and collections
Automated document and report creation
Interface features

Getting started

[GSM] Getting Started with Stata for Mac
[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

[Intro] Introduction to data management reference manual
[Data management] Introduction to data management commands
[codebook] Describe data contents
[Data types] Quick reference for data types
[Datetime] Date and time values and variables
[Datetime durations] Obtaining and working with durations
[Datetime relative dates] Obtaining dates and date information from other dates
[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
- frame reset ................................... Drop all frames from memory
- generate ...................................... Create or change contents of variable
- orthog ......................................... Orthogonalize variables and compute orthogonal polynomials
- rename ........................................ Rename variable

Functions and expressions

- Section 12.4.2.1 .............................. Unicode string functions
- Chapter 13 ..................................... Functions and expressions
- egen ............................................ Extensions to generate
- insobs ........................................ Add or insert observations
- list .............................................. List values of variables
- Missing values ................................. Quick reference for missing values
- save ............................................. Save Stata dataset
- sort ............................................. Sort data
- use .............................................. Load Stata dataset
- varmanage ................................. Manage variable labels, formats, and other properties

Mathematical functions

- format ........................................ Set variables’ output format
- frames ........................................ Data frames
- frames intro .................................. Introduction to frames
- label ............................................ Manipulate labels
- list .............................................. List values of variables
- Missing values ................................. Quick reference for missing values
- rename ........................................ Rename variable
- save ............................................. Save Stata dataset
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<td>frget</td>
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<td>[D]</td>
<td>frlink</td>
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<td>frunalias</td>
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<td>joinby</td>
<td>Form all pairwise combinations within groups</td>
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<td>[D]</td>
<td>merge</td>
<td>Merge datasets</td>
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<td>Merge mi data</td>
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<th>Description</th>
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<td>[D]</td>
<td>assertnested</td>
<td>Verify variables nested</td>
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<td>[D]</td>
<td>checksum</td>
<td>Calculate checksum of file</td>
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<td>_datasignature</td>
<td>Determine whether data have changed</td>
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<tr>
<td>[D]</td>
<td>datasignature</td>
<td>Determine whether data have changed</td>
</tr>
<tr>
<td>[D]</td>
<td>notes</td>
<td>Place notes in data</td>
</tr>
<tr>
<td>[P]</td>
<td>signestimationsample</td>
<td>Determine whether the estimation sample has changed</td>
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## Reshaping datasets

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<td>Make dataset of summary statistics</td>
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<td>[D]</td>
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<td>Make dataset of frequencies and percentages</td>
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<tr>
<td>[D]</td>
<td>expand</td>
<td>Duplicate observations</td>
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<tr>
<td>[D]</td>
<td>expandcl</td>
<td>Duplicate clustered observations</td>
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<td>[D]</td>
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<td>Rectangularize dataset</td>
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<td>[D]</td>
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<td>Increase the number of observations in a dataset</td>
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<td>[MI]</td>
<td>reshape</td>
<td>Convert data from wide to long form and vice versa</td>
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<td>[D]</td>
<td>statsby</td>
<td>Collect statistics for a command across a by list</td>
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<tr>
<td>[D]</td>
<td>xpose</td>
<td>Interchange observations and variables</td>
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## Labeling, display formats, and notes

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<th>Description</th>
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<td>[GS]</td>
<td>Chapter 7 (GSM, GSU, GSW)</td>
<td>Using the Variables Manager</td>
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<td>[D]</td>
<td>format</td>
<td>Set variables’ output format</td>
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<td>[D]</td>
<td>label</td>
<td>Manipulate labels</td>
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<tr>
<td>[D]</td>
<td>label language</td>
<td>Labels for variables and values in multiple languages</td>
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<td>[D]</td>
<td>labelbook</td>
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<tr>
<td>[D]</td>
<td>notes</td>
<td>Place notes in data</td>
</tr>
<tr>
<td>[D]</td>
<td>varmanage</td>
<td>Manage variable labels, formats, and other properties</td>
</tr>
</tbody>
</table>
## Changing and renaming variables

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>[GS]</td>
<td>Chapter 7 (GSM, GSU, GSW) .......................... Using the Variables Manager</td>
</tr>
<tr>
<td>[U]</td>
<td>Chapter 26 ........................................... Working with categorical data and factor variables</td>
</tr>
<tr>
<td>[D]</td>
<td>clonevar ............................................... Clone existing variable</td>
</tr>
<tr>
<td>[D]</td>
<td>dextra .................................................. Convert string variables to numeric variables and vice versa</td>
</tr>
<tr>
<td>[D]</td>
<td>dynge ................................................... Dynamically generate new values of variables</td>
</tr>
<tr>
<td>[D]</td>
<td>encode ................................................... Encode string into numeric and vice versa</td>
</tr>
<tr>
<td>[D]</td>
<td>generate ............................................... Create or change contents of variable</td>
</tr>
<tr>
<td>[D]</td>
<td>mveencode ............................................... Change missing values to numeric values and vice versa</td>
</tr>
<tr>
<td>[D]</td>
<td>order ..................................................... Reorder variables in dataset</td>
</tr>
<tr>
<td>[D]</td>
<td>recode .................................................. Recode categorical variables</td>
</tr>
<tr>
<td>[D]</td>
<td>rename ................................................... Rename variable</td>
</tr>
<tr>
<td>[D]</td>
<td>rename group ........................................... Rename groups of variables</td>
</tr>
<tr>
<td>[D]</td>
<td>split .................................................... Split string variables into parts</td>
</tr>
<tr>
<td>[D]</td>
<td>varmanage .............................................. Manage variable labels, formats, and other properties</td>
</tr>
</tbody>
</table>

## Examining data

<table>
<thead>
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<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>[GS]</td>
<td>Chapter 6 (GSM, GSU, GSW) .......................... Using the Data Editor</td>
</tr>
<tr>
<td>[D]</td>
<td>cf ..................................................... Compare two datasets</td>
</tr>
<tr>
<td>[CM]</td>
<td>cmsummarize ........................................... Summarize variables by chosen alternatives</td>
</tr>
<tr>
<td>[D]</td>
<td>codebook ............................................... Describe data contents</td>
</tr>
<tr>
<td>[D]</td>
<td>compare ............................................... Compare two variables</td>
</tr>
<tr>
<td>[D]</td>
<td>count .................................................... Count observations satisfying specified conditions</td>
</tr>
<tr>
<td>[D]</td>
<td>describe ............................................... Describe data in memory or in a file</td>
</tr>
<tr>
<td>[D]</td>
<td>ds ....................................................... Compactly list variables with specified properties</td>
</tr>
<tr>
<td>[D]</td>
<td>duplicates .............................................. Report, tag, or drop duplicate observations</td>
</tr>
<tr>
<td>[D]</td>
<td>edit ..................................................... Browse or edit data with Data Editor</td>
</tr>
<tr>
<td>[D]</td>
<td>gsort .................................................... Ascending and descending sort</td>
</tr>
<tr>
<td>[D]</td>
<td>inspect ................................................. Display simple summary of data’s attributes</td>
</tr>
<tr>
<td>[D]</td>
<td>isid ...................................................... Check for unique identifiers</td>
</tr>
<tr>
<td>[D]</td>
<td>lookfor .................................................. Search for string in variable names and labels</td>
</tr>
<tr>
<td>[R]</td>
<td>lv ....................................................... Letter-value displays</td>
</tr>
<tr>
<td>[R]</td>
<td>misstable ............................................... Tabulate missing values</td>
</tr>
<tr>
<td>[MI]</td>
<td>mi describe ............................................ Describe mi data</td>
</tr>
<tr>
<td>[MI]</td>
<td>mi misstable ............................................ Tabulate pattern of missing values</td>
</tr>
<tr>
<td>[D]</td>
<td>pctile .................................................... Create variable containing percentiles</td>
</tr>
<tr>
<td>[ST]</td>
<td>stdescribe ............................................. Describe survival-time data</td>
</tr>
<tr>
<td>[R]</td>
<td>summarize ................................................ Summary statistics</td>
</tr>
<tr>
<td>[SVY]</td>
<td>svy: tabulate oneway ................................ One-way tables for survey data</td>
</tr>
<tr>
<td>[SVY]</td>
<td>svy: tabulate twoway ................................ Two-way tables for survey data</td>
</tr>
<tr>
<td>[P]</td>
<td>tabdisp ............................................... Display tables</td>
</tr>
<tr>
<td>[R]</td>
<td>table intro ............................................. Introduction to tables of frequencies, summaries, and command results</td>
</tr>
<tr>
<td>[R]</td>
<td>table ..................................................... Table of frequencies, summaries, and command results</td>
</tr>
<tr>
<td>[R]</td>
<td>table multiway ......................................... Multiway tables</td>
</tr>
<tr>
<td>[R]</td>
<td>table oneway ........................................... One-way tables of frequencies</td>
</tr>
<tr>
<td>[R]</td>
<td>table summary ......................................... Table of summary statistics</td>
</tr>
<tr>
<td>[R]</td>
<td>table twoway ........................................... Two-way tables of frequencies</td>
</tr>
<tr>
<td>[R]</td>
<td>tabstat .................................................. Compact table of summary statistics</td>
</tr>
<tr>
<td>[R]</td>
<td>tabulate oneway ........................................ One-way table of frequencies</td>
</tr>
<tr>
<td>[R]</td>
<td>tabulate twoway ........................................ Two-way table of frequencies</td>
</tr>
</tbody>
</table>
Combined subject table of contents

[R] tabulate, summarize()  One- and two-way tables of summary statistics
[XT] xtdescribe  Describe pattern of xt data

File manipulation
[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] zipfile  Compress and uncompress files and directories in zip archive format

Miscellaneous data commands
[D] corr2data  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
Multiple imputation

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 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
mi merge ............................................ Merge mi data
mi misstable ....................................... Tabulate pattern of missing values
mi passive .......................................... Generate/replace and register passive variables
mi ptrace .......................................... Load parameter-trace file into Stata
mi rename .......................................... Rename variable
mi replace ......................................... Replace original data
mi reset ............................................. Reset imputed or passive variables
mi reshape ......................................... Reshape mi data
mi set .............................................. Declare multiple-imputation data
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.
noupdate option .................................. The noupdate option
Styles ............................................... Dataset styles
Workflow ........................................... Suggested workflow
Utilities

Basic utilities

[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

Error messages

[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

Stored results

[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] return ...................................................... 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
Internets

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

Data types and memory

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

Advanced utilities

assert ................................. Verify truth of claim
assertnested ........................ Verify variables nested
cd ................................. Change directory
changeeol ............................... Convert end-of-line characters of text file
checksum ................................. Calculate checksum of file
copy ................................. Copy file from disk or URL

_datasignature .......................... Determine whether data have changed
datasignature .......................... Determine whether data have changed
db ................................. Launch dialog
Dialog programming ........................ Dialog programming
dir ................................. Display filenames
discard ............................... Drop automatically loaded programs
derase ................................. Erase a disk file
defile ................................. Read and write text and binary files
filefilter ............................... Convert ASCII or binary patterns in a file
hexdump ................................. Display hexadecimal report on file
mkdir ................................. Create directory
more ................................. The —more— message
query ................................. Display system parameters
quietly ............................... Quietly and noisily perform Stata command
Graphics

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] bmagraph .......... Graphical summary for models and predictors after BMA regression
[BMA] bmagraph coefdensity .... Regression coefficient density plots after BMA regression
[BMA] bmagraph msize .......... Model-size distribution plots after BMA regression
[BMA] bmagraph pmp ............. Model-probability plots after BMA regression
[BMA] bmagraph 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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| [G-2] | graph bar | .................................................. | Bar charts |
| [G-2] | graph box | .................................................. | Box plots |
| [G-2] | graph close | .................................................. | Close Graph windows |
| [G-2] | graph combine | .................................................. | Combine multiple graphs |
| [G-2] | graph copy | .................................................. | Copy graph in memory |
| [G-2] | graph describe | .................................................. | Describe contents of graph in memory or on disk |
| [G-2] | graph dir | .................................................. | List names of graphs in memory and on disk |
| [G-2] | graph display | .................................................. | Display graph stored in memory |
| [G-2] | graph dot | .................................................. | Dot charts (summary statistics) |
| [G-2] | graph drop | .................................................. | Drop graphs from memory |
| [G-2] | graph export | .................................................. | Export current graph |
| [G-2] | graph manipulation | .................................................. | Graph manipulation commands |
| [G-2] | graph matrix | .................................................. | Matrix graphs |
| [G-2] | graph other | .................................................. | Other graphics commands |
| [G-2] | graph pie | .................................................. | Pie charts |
| [G-2] | graph play | .................................................. | Apply edits from a recording on current graph |
| [G-2] | graph print | .................................................. | Print a graph |
| [G-2] | graph query | .................................................. | List available schemes and styles |
| [G-2] | graph rename | .................................................. | Rename graph in memory |
| [G-2] | graph replay | .................................................. | Replay multiple graphs |
| [G-2] | graph save | .................................................. | Save graph to disk |
| [G-2] | graph set | .................................................. | Set graphics options |
| [G-2] | graph twoway | .................................................. | Twoway graphs |
| [G-2] | graph twoway area | .................................................. | Twoway line plot with area shading |
| [G-2] | graph twoway bar | .................................................. | Twoway bar plots |
| [G-2] | graph twoway connected | .................................................. | Twoway connected plots |
| [G-2] | graph twoway contour | .................................................. | Twoway contour plot with area shading |
| [G-2] | graph twoway contourline | .................................................. | Twoway contour-line plot |
| [G-2] | graph twoway dot | .................................................. | Twoway dot plots |
| [G-2] | graph twoway dropline | .................................................. | Twoway dropped-line plots |
| [G-2] | graph twoway fpfit | .................................................. | Twoway fractional-polynomial prediction plots |
| [G-2] | graph twoway fpfitci | .................................................. | Twoway fractional-polynomial prediction plots with CIs |
| [G-2] | graph twoway function | .................................................. | Twoway line plot of function |
| [G-2] | graph twoway histogram | .................................................. | Histogram plots |
| [G-2] | graph twoway kdensity | .................................................. | Kernel density plots |
| [G-2] | graph twoway lifitci | .................................................. | Twoway linear prediction plots with CIs |
| [G-2] | graph twoway line | .................................................. | Twoway line plots |
| [G-2] | graph twoway lowess | .................................................. | Local linear smooth plots |
| [G-2] | graph twoway lpol | .................................................. | Local polynomial smooth plots |
| [G-2] | graph twoway lpolyci | .................................................. | Local polynomial smooth plots with CIs |
| [G-2] | graph twoway mband | .................................................. | Twoway median-band plots |
| [G-2] | graph twoway mspline | .................................................. | Twoway median-spline plots |
| [G-2] | graph twoway pcarrow | .................................................. | Paired-coordinate plot with arrows |
| [G-2] | graph twoway pcarrowi | .................................................. | Twoway pcarrow with immediate arguments |
| [G-2] | graph twoway pccapsym | .................................................. | Paired-coordinate plot with spikes and marker symbols |
| [G-2] | graph twoway pci | .................................................. | Twoway paired-coordinate plot with immediate arguments |
| [G-2] | graph twoway pcscatter | .................................................. | Paired-coordinate plot with markers |
| [G-2] | graph twoway pcspike | .................................................. | Paired-coordinate plot with spikes |
| [G-2] | graph twoway qfit | .................................................. | Twoway quadratic prediction plots |
| [G-2] | graph twoway qfitci | .................................................. | Twoway quadratic prediction plots with CIs |
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[G-2] graph twoway rarea .......................................... Range plot with area shading
[G-2] graph twoway rbar .......................................... Range plot with bars
[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 rsplot ........................................ Range plot with markers
[G-2] graph twoway rsline ........................................ Range plot with lines
[G-2] graph twoway scatter ....................................... Two-way scatterplots
[G-2] graph twoway scatteri ...................................... Scatter with immediate arguments
[G-2] graph twoway tsline ........................................ Two-way time series plots

[R] histogram ................................................. Histograms for continuous and categorical variables
[R] marginsplot .................................................. Graph results from margins (profile plots, etc.)

[R] histoplot ....................................................... 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

MV] biplot .......................................................... Biplots
[IRT] irtrgraph icc ............................................... Item characteristic curve plot
[IRT] irtrgraph iiif ............................................... Item information function plot
[IRT] irtrgraph iicc ............................................... Test characteristic curve plot
[IRT] irtrgraph 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 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

MV] biplot .......................................................... Biplots
[CA] ca postestimation .......................................... Postestimation tools for ca and camat
[CA] ca postestimation plots .................................. Postestimation plots for ca and camat
[CA] cluster dendrogram ....................................... Dendrograms for hierarchical cluster analysis
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] corrgram .................................................. Tabulate and graph autocorrelations
[TS] cumpsp ....................................................... 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 VECM 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

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Basic statistics

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Bayesian analysis

Section 27.34 .................................................. Bayesian analysis

Intro ............................................................... Introduction to Bayesian analysis
Bayesian commands ....................................... Introduction to commands for Bayesian analysis
Bayesian estimation ........................................... Bayesian estimation commands
Bayesian postestimation .................................... Postestimation tools for bayesmh and the bayes prefix
bayes ............................................................ Bayesian regression models using the bayes prefix
bayes: betareg ................................................. Bayesian beta regression
bayes: binreg .................................................... Bayesian generalized linear models: Extensions to the binomial family
bayes: biprobit ................................................... Bayesian bivariate probit regression
bayes: clogit ...................................................... Bayesian conditional logistic regression
bayes: cloglog ..................................................... Bayesian complementary log–log regression
bayes: dsge ...................................................... Bayesian linear dynamic stochastic general equilibrium models
bayes: dsge postestimation .................................. Postestimation tools for bayes: dsge and bayes: dsge
bayes: dsgenl .................................................... Bayesian nonlinear dynamic stochastic general equilibrium models
bayes: fracreg .................................................... Bayesian fractional response regression
bayes: glm .......................................................... Bayesian generalized linear models
bayes: gnbreg ..................................................... Bayesian generalized negative binomial regression
bayes: heckman .................................................. Bayesian Heckman selection model
bayes: heckoprobit ............................................ Bayesian ordered probit model with sample selection
bayes: heckprobit .............................................. Bayesian probit model with sample selection
bayes: hetprobit .................................................. Bayesian heteroskedastic ordered probit regression
bayes: hetprobit .................................................. Bayesian heteroskedastic probit regression
bayes: hetregress ............................................... Bayesian heteroskedastic linear regression
bayes: intreg ....................................................... Bayesian interval regression
bayes: logistic ..................................................... Bayesian logistic regression, reporting odds ratios
bayes: logit ......................................................... Bayesian logistic regression, reporting coefficients
bayes: mecloglog .................................................. Bayesian multilevel complementary log–log regression
bayes: meglm ..................................................... Bayesian multilevel generalized linear model
bayes: meintreg .................................................. Bayesian multilevel interval regression
bayes: melogit ..................................................... Bayesian multilevel logistic regression
bayes: menbreg ................................................... Bayesian multilevel negative binomial regression
bayes: meologit .................................................. Bayesian multilevel ordered logistic regression
bayes: meoprobit .................................................. Bayesian multilevel ordered probit regression
bayes: mepoisson .................................................. Bayesian multilevel Poisson regression
bayes: meprobit .................................................. Bayesian multilevel probit regression
bayes: mestreg .................................................... Bayesian multilevel parametric survival models
bayes: metobit ..................................................... Bayesian multilevel tobit regression
bayes: mixed ...................................................... Bayesian multilevel linear regression
bayes: mlogit ....................................................... Bayesian multinomial logistic regression
bayes: mprobit .................................................... Bayesian multinomial probit regression
bayes: mvreg ...................................................... Bayesian multivariate regression
bayes: nbreg ...................................................... Bayesian negative binomial regression
bayes: ologit ....................................................... Bayesian ordered logistic regression
bayes: oprobit .................................................... Bayesian ordered probit regression
bayes: poisson ................................................... Bayesian Poisson regression
bayes: probit ...................................................... Bayesian probit regression
Bayesian model averaging

Bayesian model averaging

Section 27.35

Bayesian model averaging for linear regression

Bayesian model averaging

Postestimation tools for Bayesian model averaging

Introduction to commands for Bayesian model averaging

Postestimation tools for Bayesian model averaging
Binary outcomes

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

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### Causal inference and treatment-effects estimation

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Censored and truncated regression models

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[R] cpoisson ........................................... Censored Poisson regression
[ERM] eintreg .......................................... Extended interval regression
[R] heckman ........................................... Heckman selection model
[R] heckprobit ....................................... Ordered probit model with sample selection
[R] heckprob ......................................... Probit model with sample selection
[R] intreg .............................................. Interval regression
[ME] mestreg .......................................... Multilevel mixed-effects interval regression
[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
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[R] tnbred ............................................. 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] xtheckman ..................................... Random-effects regression with sample selection
[XT] xtiintreg ....................................... Random-effects interval-data regression models
[XT] xttstreg ........................................ Random-effects parametric survival models
[XT] xttobit .......................................... Random-effects tobit models

Choice models

[U] Section 27.10 ............................................. Choice models
[CM] Intro ............................................... Introduction to choice models manual
[CM] Intro 1 ............................................... Interpretation of choice models
[CM] Intro 2 ............................................... Data layout
Cluster analysis

| CM | Intro 3 | Descriptive statistics |
| CM | Intro 4 | Estimation commands |
| CM | Intro 5 | Models for discrete choices |
| CM | Intro 6 | Models for panel data |
| CM | Intro 7 | Random utility models, assumptions, and estimation |
| CM | Intro 8 | Tabulate choice sets |

| CM | cmchoicestat | Conditional logit (McFadden’s) choice model |
| CM | cmmlmixlogit | Mixed logit choice model |
| CM | cmmpoprobit | Multinomial probit choice model |
| CM | cmprologit | Rank-ordered logit choice model |
| CM | cmprobit | Rank-ordered probit choice model |
| CM | cmset | Declare data to be choice model data |
| CM | cmset | Summarize variables by chosen alternatives |
| CM | cmset | Tabulate chosen alternatives |
| CM | cmset | Panel-data mixed logit choice model |
| CM | cmset | Adjusted predictions, predictive margins, and marginal effects |
| CM | cmset | Nested logit regression |

Correspondence analysis

| CM | ca | Simple correspondence analysis |
| CM | 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 | dsposisso | Double-selection lasso Poisson regression |
| CAUSAL | eteffects | Endogenous treatment-effects estimation |
| CAUSAL | etpoisson | Poisson regression with endogenous treatment effects |
| R | expoison | Exact Poisson regression |
Discriminant analysis

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

Do-it-yourself generalized method of moments

- [U] Section 27.24 ......................................... Generalized method of moments (GMM)
- [R] gmm ....................................................... Generalized method of moments estimation
- [P] matrix ..................................................... Introduction to matrix commands

Do-it-yourself maximum likelihood estimation

- [P] matrix ..................................................... Introduction to matrix commands
- [R] ml ......................................................... Maximum likelihood estimation
- [R] mlexp .................................................... Maximum likelihood estimation of user-specified expressions

Dynamic stochastic general equilibrium models

- [U] Section 27.29 ......................................... Dynamic stochastic general equilibrium (DSGE) models
- [DSGE] Intro ................................................ Introduction to DSGE manual
- [DSGE] Intro 1 ............................................ Introduction to DSGEs
- [DSGE] Intro 2 ............................................ Learning the syntax
- [DSGE] Intro 3 ............................................ Classic DSGE examples
- [DSGE] Intro 3a ............................................ New Keynesian model
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[DSGE] Intro 3b ......................................................... New Classical model
[DSGE] Intro 3c ......................................................... Financial frictions model
[DSGE] Intro 3d ......................................................... Nonlinear New Keynesian model
[DSGE] Intro 3e ......................................................... Nonlinear New Classical model
[DSGE] Intro 3f ......................................................... Stochastic growth model
[DSGE] Intro 4 ......................................................... Writing a DSGE in a solvable form
[DSGE] Intro 4a ......................................................... Specifying a shock on a control variable
[DSGE] Intro 4b ......................................................... Including a lag of a control variable
[DSGE] Intro 4c ......................................................... Including a lag of a state variable
[DSGE] Intro 4d ......................................................... Including an expectation dated by more than one period ahead
[DSGE] Intro 4e ......................................................... Including a second-order lag of a control
[DSGE] Intro 4f ......................................................... Including an observed exogenous variable
[DSGE] Intro 4g ......................................................... Correlated state variables
[DSGE] Intro 5 ......................................................... Stability conditions
[DSGE] Intro 6 ......................................................... Identification
[DSGE] Intro 7 ......................................................... Convergence problems
[DSGE] Intro 8 ......................................................... Wald tests vary with nonlinear transforms
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[DSGE] Intro 9b ......................................................... Bayesian estimation of stochastic growth model
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[DSGE] dsgenl ......................................................... Nonlinear dynamic stochastic general equilibrium models
[DSGE] dsgenl postestimation ......................................................... Postestimation tools for dsgenl
[DSGE] estat covariance ......................................................... Display estimated covariances of model variables
[DSGE] estat policy ......................................................... Display policy matrix
[DSGE] estat stable ......................................................... Check stability of system
[DSGE] estat steady ......................................................... Display steady state of nonlinear DSGE model
[DSGE] estat transition ......................................................... Display state transition matrix

Endogenous covariates

[U] Chapter 20 ......................................................... Estimation and postestimation commands
[U] Chapter 27 ......................................................... Overview of Stata estimation commands
[ERM] eintreg ......................................................... Extended interval regression
[ERM] eoprobit ......................................................... Extended ordered probit regression
[ERM] eprobit ......................................................... Extended probit regression
[ERM] eregress ......................................................... Extended linear regression
[CAUSAL] eteffects ......................................................... Endogenous treatment-effects estimation
[CAUSAL] etpoisson ......................................................... Poisson regression with endogenous treatment effects
[CAUSAL] ettregress ......................................................... 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] poivregress ......................................................... Partialing-out lasso instrumental-variables regression
[R] reg3 ......................................................... Three-stage estimation for systems of simultaneous equations
[LASSO] xpoivregress ......................................................... Cross-fit partialing-out lasso instrumental-variables regression
Also see \textit{Multilevel mixed-effects models}, \textit{Survival analysis}, \textit{Structural equation modeling}, and \textit{Causal inference and treatment-effects estimation}.

\textbf{Estimation related}

- \texttt{constraint} \hfill \textit{Define and list constraints}
- \texttt{eform\_option} \hfill \textit{Displaying exponentiated coefficients}
- \texttt{Estimation options} \hfill \textit{Estimation options}
Combined subject table of contents

[R] fp ............................................ Fractional polynomial regression
[R] IC note ................................. Calculating and interpreting information criteria
[R] makespline .................................................. Spline generation
[R] Maximize ................................................. Details of iterative maximization
[R] mfp ...................................................... Multivariable fractional polynomial models
[R] stepwise ............................................. Stepwise estimation
[R] vce_option ............................................ Variance estimators
[XT] vce_options ........................................ Variance estimators

Exact statistics
[U] Section 27.8 ........................................... Count outcomes
[U] Section 27.11 ......................................... Exact estimators
[R] bitest .................................................. Binomial probability test
[R] centile ................................................ Report centile and confidence interval
[R] ci .................................................. Confidence intervals for means, proportions, and variances
[R] dstdize ................................................ Direct and indirect standardization
[R] Epitab ............................................... Tables for epidemiologists
[R] exlogistic ........................................... Exact logistic regression
[R] expoisson ........................................... Exact Poisson regression
[R] ksmirnov ........................................ Kolmogorov–Smirnov equality-of-distributions test
[R] loneway ........................................ Large one-way ANOVA, random effects, and reliability
[PSS-2] power oneproportion .................. Power analysis for a one-sample proportion test
[R] ranksum ........................................... Equality tests on unmatched data
[R] roctab ................................................ Nonparametric ROC analysis
[R] symmetry .......................................... Symmetry and marginal homogeneity tests
[R] tabulate twoway ................................. Two-way table of frequencies
[R] tetrachoric ......................................... Tetrachoric correlations for binary variables

Extended regression models
[ERM] ERM options ........................................ Extended regression model options
[ERM] Intro ................................................ Introduction to extended regression models manual
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[ERM] Intro 2 ........................................ The models that ERMs fit
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[ERM] Intro 4 ........................................ Endogenous sample-selection features
[ERM] Intro 5 ........................................ Treatment assignment features
[ERM] Intro 6 ........................................ Panel data and grouped data model features
[ERM] Intro 7 ........................................ Model interpretation
[ERM] Intro 8 ........................................ A Rosetta stone for extended regression commands
[ERM] Intro 9 ........................................ Conceptual introduction via worked example
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[ERM] eoprobit ........................................ Extended ordered probit regression
[ERM] eoprobit postestimation ......................... Postestimation tools for eoprobit and xteoprobit
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[ERM] eprobit predict ................................ predict after eprobit and xteoprobit
[ERM] eregress ......................................... Extended linear regression
[ERM] eregress postestimation ......................... Postestimation tools for eregress and xteregress
Factor analysis and principal components

- alpha .................. Compute interitem correlations (covariances) and Cronbach’s alpha
- canon ........................... Canonical correlations
- factor .......................... Factor analysis
- pca .......................... Principal component analysis
- rotate .......................... Orthogonal and oblique rotations after factor and pca
- rotatemat ....................... Orthogonal and oblique rotations of a Stata matrix
- scoreplot ....................... Score and loading plots
- screeplot ........................ Scree plot of eigenvalues
- tetrachoric ........................ Tetrachoric correlations for binary variables

Finite mixture models

- eregress predict .... predict after eregress and xtregress
- estat tteffects .......... Average treatment effects for extended regression models
- Example 1a ............ Linear regression with continuous endogenous covariate
- Example 1b ............ Interval regression with continuous endogenous covariate
- Example 1c ............ Interval regression with endogenous covariate and sample selection
- Example 2a ............ Linear regression with binary endogenous covariate
- Example 2b ............ Linear regression with exogenous treatment
- Example 2c ............ Linear regression with endogenous treatment
- Example 3a ............ Probit regression with continuous endogenous covariate
- Example 3b ............ Probit regression with endogenous covariate and treatment
- Example 4a ............ Probit regression with endogenous sample selection
- Example 4b ............ Probit regression with endogenous treatment and sample selection
- Example 5 ............ Probit regression with endogenous ordinal treatment
- Example 6a ............ Ordered probit regression with endogenous treatment
- Example 6b ............ Ordered probit regression with endogenous treatment and sample selection
- Example 7 ............ Random-effects regression with continuous endogenous covariate
- Example 8a ............ Random effects in one equation and endogenous covariate
- Example 8b ............ Random effects, endogenous covariate, and endogenous sample selection
- Example 9 ............ Ordered probit regression with endogenous treatment and random effects
- predict advanced ............ predict’s advanced features
- predict treatment .......................... predict for treatment statistics
- Triangularize .................... How to triangularize a system of equations
- 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

- eregress predict .... predict after eregress and xtregress
- estat tteffects .......... Average treatment effects for extended regression models
- Example 1a ............ Linear regression with continuous endogenous covariate
- Example 1b ............ Interval regression with continuous endogenous covariate
- Example 1c ............ Interval regression with endogenous covariate and sample selection
- Example 2a ............ Linear regression with binary endogenous covariate
- Example 2b ............ Linear regression with exogenous treatment
- Example 2c ............ Linear regression with endogenous treatment
- Example 3a ............ Probit regression with continuous endogenous covariate
- Example 3b ............ Probit regression with endogenous covariate and treatment
- Example 4a ............ Probit regression with endogenous sample selection
- Example 4b ............ Probit regression with endogenous treatment and sample selection
- Example 5 ............ Probit regression with endogenous ordinal treatment
- Example 6a ............ Ordered probit regression with endogenous treatment
- Example 6b ............ Ordered probit regression with endogenous treatment and sample selection
- Example 7 ............ Random-effects regression with continuous endogenous covariate
- Example 8a ............ Random effects in one equation and endogenous covariate
- Example 8b ............ Random effects, endogenous covariate, and endogenous sample selection
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- xteoprobit .................. Extended random-effects ordered probit regression
- xteprobit ................ Extended random-effects probit regression
- xteregress .................. Extended random-effects linear regression
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<td>FMM</td>
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<td>Finite mixtures of multinomial (polytomous) logistic regression models</td>
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<td>Finite mixtures of ordered probit regression models</td>
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<td>Finite mixtures models with a density mass at a single point</td>
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<td>Finite mixtures of Poisson 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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<td>Bayesian fractional response regression</td>
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<td>CAUSAL</td>
<td>Inverse-probability weighting</td>
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<td>CAUSAL</td>
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**Generalized linear models**

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<td>XT</td>
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**Group sequential designs**

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<td>ADAPT</td>
<td>Boundaries for group sequential design</td>
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<td>Study design for group sequential trials</td>
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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 ......................................................... Item response theory (IRT)
[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] dslglogit .......................................................... Double-selection lasso logistic regression
[LASSO] dslpoisson ......................................................... 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
[LASSO] lasso .......................................................... Lasso for prediction and model selection
Latent class models

[U] Section 27.26 Latent class models
[SEM] estat lcmean Latent class marginal means
[SEM] estat lcprob 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 a large dummy-variable set
[BAYES] Bayesian estimation Bayesian estimation commands
[BMA] bmaregress Bayesian model averaging for linear regression
[R] cnxreg 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] eregress 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
[R] heckman Heckman selection model
[R] hetregress Heteroskedastic linear regression
\[\text{iptoisson} \quad \text{Poisson model with continuous endogenous covariates}\]
\[\text{ivqregress} \quad \text{Instrumental-variables quantile regression}\]
\[\text{ivregress} \quad \text{Single-equation instrumental-variables regression}\]
\[\text{ivtobit} \quad \text{Tobit model with continuous endogenous covariates}\]
\[\text{lpoly} \quad \text{Kernel-weighted local polynomial smoothing}\]
\[\text{meglm} \quad \text{Multilevel mixed-effects generalized linear models}\]
\[\text{meta mereg} \quad \text{Multilevel mixed-effects meta-regression}\]
\[\text{meta mvreg} \quad \text{Multivariate meta-regression}\]
\[\text{meta regress} \quad \text{Meta-analysis regression}\]
\[\text{mfp} \quad \text{Multivariable fractional polynomial models}\]
\[\text{mixed} \quad \text{Multilevel mixed-effects linear regression}\]
\[\text{mvreg} \quad \text{Multivariate regression}\]
\[\text{nestreg} \quad \text{Nested model statistics}\]
\[\text{newey} \quad \text{Regression with Newey–West standard errors}\]
\[\text{poivregress} \quad \text{Partialing-out lasso instrumental-variables regression}\]
\[\text{poivregress} \quad \text{Partialing-out lasso linear regression}\]
\[\text{prais} \quad \text{Prais–Winsten and Cochrane–Orcutt regression}\]
\[\text{qreg} \quad \text{Quantile regression}\]
\[\text{reg3} \quad \text{Three-stage estimation for systems of simultaneous equations}\]
\[\text{regress} \quad \text{Linear regression}\]
\[\text{rofit} \quad \text{Parametric ROC models}\]
\[\text{rreg} \quad \text{Robust regression}\]
\[\text{stcox} \quad \text{Cox proportional hazards model}\]
\[\text{stcrreg} \quad \text{Competing-risks regression}\]
\[\text{stepwise} \quad \text{Stepwise estimation}\]
\[\text{stintcox} \quad \text{Cox proportional hazards model for interval-censored survival-time data}\]
\[\text{stintreg} \quad \text{Parametric models for interval-censored survival-time data}\]
\[\text{streg} \quad \text{Parametric survival models}\]
\[\text{sureg} \quad \text{Zellner’s seemingly unrelated regression}\]
\[\text{tnbreg} \quad \text{Truncated negative binomial regression}\]
\[\text{vwls} \quad \text{Variance-weighted least squares}\]
\[\text{xpoivregress} \quad \text{Cross-fit partialing-out lasso instrumental-variables regression}\]
\[\text{xporegress} \quad \text{Cross-fit partialing-out lasso linear regression}\]
\[\text{xtabond} \quad \text{Arellano–Bond linear dynamic panel-data estimation}\]
\[\text{xtdidregress} \quad \text{Fixed-effects difference-in-differences estimation}\]
\[\text{xtdpd} \quad \text{Linear dynamic panel-data estimation}\]
\[\text{xtdpdsys} \quad \text{Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation}\]
\[\text{xtgreg} \quad \text{Extended random-effects linear regression}\]
\[\text{xtgee} \quad \text{GEE population-averaged panel-data models}\]
\[\text{xtgls} \quad \text{GLS linear model with heteroskedastic and correlated errors}\]
\[\text{xthdgregress} \quad \text{Heterogeneous difference in differences for panel data}\]
\[\text{xtcheckman} \quad \text{Random-effects regression with sample selection}\]
\[\text{xtthaylor} \quad \text{Hausman–Taylor estimator for error-components models}\]
\[\text{xtivreg} \quad \text{Instrumental variables and two-stage least squares for panel-data models}\]
\[\text{xt pcapse} \quad \text{Linear regression with panel-corrected standard errors}\]
\[\text{xtrc} \quad \text{Random-coefficients model}\]
\[\text{xtreg} \quad \text{Fixed-, between-, and random-effects and population-averaged linear models}\]
\[\text{xtregar} \quad \text{Fixed- and random-effects linear models with an AR(1) disturbance}\]
\[\text{xtstreg} \quad \text{Random-effects parametric survival models}\]
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] cm mixture ........................................ Mixed logit choice model
[CM] cmprobint ........................................ Multinomial probit choice model
[CM] cmrologit ......................................... Rank-ordered logit choice model
[CM] cmprobit ........................................ Panel-data ordered probit choice model
[CM] cmxprobit ........................................ Panel-data ordered probit 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] heckoprobit ....................................... Probit model with sample selection
[R] heckprobit ......................................... Probit model with sample selection
[R] hetprobit ........................................ Heteroskedastic ordered probit regression
[R] hetprobit ........................................ Heteroskedastic probit model
[IRT] irt 1pl ............................................ One-parameter logistic model
[IRT] irt 2pl ............................................ Two-parameter logistic model
[IRT] irt 3pl ............................................ Three-parameter logistic model
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[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 ......................................... Partiailing-out lasso logistic regression
[R] probit ............................................ Probit regression
[R] scobit ............................................. Skewed logistic regression
[R] slogit ............................................ Stereotype logistic regression
[LASSO] xpologit ....................................... Cross-fit partialiing-out lasso logistic regression
[XT] xtcaloglog ....................................... 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
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<thead>
<tr>
<th>Command</th>
<th>Description</th>
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<tbody>
<tr>
<td>xtmlogit</td>
<td>Fixed-effects and random-effects multinomial logit models</td>
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<td>Random-effects ordered logistic models</td>
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<tr>
<td>xtoprobit</td>
<td>Random-effects ordered probit models</td>
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<td>xtprobit</td>
<td>Random-effects and population-averaged probit models</td>
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<td>ziologit</td>
<td>Zero-inflated ordered logit regression</td>
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<td>Zero-inflated ordered probit regression</td>
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### Longitudinal data/panel data

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<td>Panel-data models</td>
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<td>didregrress</td>
<td>Difference-in-differences estimation</td>
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<td>eintreg</td>
<td>Extended interval regression</td>
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<td>eoprobit</td>
<td>Extended ordered probit regression</td>
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<td>eregress</td>
<td>Extended linear regression</td>
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<td>hdidregrress</td>
<td>Heterogeneous difference in differences</td>
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<tr>
<td>meologit</td>
<td>Multilevel mixed-effects ordered logistic regression</td>
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<tr>
<td>meoprobit</td>
<td>Multilevel mixed-effects ordered probit regression</td>
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<td>mepoisson</td>
<td>Multilevel mixed-effects Poisson regression</td>
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<td>meprobit</td>
<td>Multilevel mixed-effects probit regression</td>
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<td>mixed</td>
<td>Multilevel mixed-effects linear regression</td>
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<td>xtabond</td>
<td>Arellano–Bond linear dynamic panel-data estimation</td>
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<td>xteregress</td>
<td>Extended random-effects linear regression</td>
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<td>Stochastic frontier models for panel data</td>
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<td>xtgls</td>
<td>GLS linear model with heteroskedastic and correlated errors</td>
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<td>xtmbreg</td>
<td>Fixed-effects, random-effects, &amp; population-averaged negative binomial models</td>
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<td>xtpcse</td>
<td>Linear regression with panel-corrected standard errors</td>
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<td>xtpoisson</td>
<td>Fixed-effects, random-effects, and population-averaged Poisson models</td>
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For XT
- xtprob | Random-effects and population-averaged probit models |
- xtrc | Random-coefficients model |
- xtre  | Fixed-, between-, and random-effects and population-averaged linear models |
- xtreg | Fixed- and random-effects linear models with an AR(1) disturbance |
- xtset | Declare data to be panel data |
- xttobit | Random-effects tobit models |
- xtsum | Tabulate xt data |
- xttab | Random-effects tobit models |
- xtunitroot | Panel-data unit-root tests |

For META
- Section 27.18 | Meta-analysis |
- Intro | Introduction to meta-analysis |
- estat bubbleplot | Bubble plots after meta regress |
- estat group | Summarize the composition of the nested groups |
- estat heterogeneity (me) | Compute multilevel heterogeneity statistics |
- estat heterogeneity (mv) | Compute multivariate heterogeneity statistics |
- estat recovariance | Display estimated random-effects covariance matrices |
- estat sd | Display variance components as standard deviations and correlations |
- meta | Introduction to meta |
- meta bias | Tests for small-study effects in meta-analysis |
- meta data | Declare meta-analysis data |
- meta esize | Compute effect sizes and declare meta-analysis data |
- meta forestplot | Forest plots |
- meta funnelplot | Funnel plots |
- meta galbraithplot | Galbraith plots |
- meta labbeplot | L’Abbé plots |
- meta meregress | Multilevel mixed-effects meta-regression |
- meta multilevel | Multilevel random-intercepts meta-regression |
- meta mvregress | Multivariate meta-regression |
- meta regress | Meta-analysis regression |
- meta set | Declare meta-analysis data using generic effect sizes |
- meta summarize | Summarize meta-analysis data |
- meta trimfill | Nonparametric trim-and-fill analysis of publication bias |
- meta update | Update, describe, and clear meta-analysis settings |

For Mixed models
- Chapter 20 | Estimation and postestimation commands |
- Section 27.16 | Multilevel mixed-effects models |
- anova | Analysis of variance and covariance |
- estat df | Calculate degrees of freedom for fixed effects |
- estat group | Summarize the composition of the nested groups |
- estat icc | Estimate intraclass correlations |
- estat recovariance | Display estimated random-effects covariance matrices |
- estat sd | Display variance components as standard deviations and correlations |
- estat wcorrelation | Display within-cluster correlations and standard deviations |
- icc | Intraclass correlation coefficients |
- manova | Multivariate analysis of variance and covariance |
- me | Introduction to multilevel mixed-effects models |
- mecloglog | Multilevel mixed-effects complementary log–log regression |
Multilevel mixed-effects models

Section 27.16 Multilevel mixed-effects models

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

Nonlinear mixed-effects regression

Multilevel mixed-effects ordered logistic regression

Multilevel mixed-effects ordered probit regression

Multilevel mixed-effects Poisson regression

Multilevel mixed-effects probit regression

Multilevel mixed-effects parametric survival models

Multilevel mixed-effects meta-regression

Multilevel random-intercepts meta-regression

Multilevel mixed-effects linear regression

Random-effects and population-averaged cloglog models

Random-effects interval-data regression models

Random-effects ordered logistic models

Random-effects ordered probit models

Random-effects and population-averaged probit models

Random-coefficients model

Fixed-, between-, and random-effects and population-averaged linear models

Random-effects tobit models

Multidimensional scaling and biplots

Biplots

Multidimensional scaling for two-way data

Multidimensional scaling of proximity data in long format

Multidimensional scaling of proximity data in a matrix

Option for similarity and dissimilarity measures

Multilevel mixed-effects models
Multiple imputation

[U] Section 27.32 .................................................. Multiple imputation
[MI] Intro .......................................................... Introduction to mi
[MI] Intro substantive .............................................. Introduction to multiple-imputation analysis
[MI] Estimation ...................................................... Estimation commands for use with mi estimate
[MI] mi estimate .................................................... Estimation using multiple imputations
[MI] mi estimate using ............................................ Estimation using previously saved estimation results
[MI] mi estimate postestimation ................................ Postestimation tools for mi estimate
[MI] mi impute ........................................................ Impute missing values
[MI] mi impute chained .......................................... Impute missing values using chained equations
[MI] mi impute intreg ............................................. Impute using interval regression
[MI] mi impute logit .............................................. Impute using logistic regression
[MI] mi impute mlogit ............................................ Impute using multinomial logistic regression
[MI] mi impute monotone ...................................... Impute missing values in monotone data
[MI] mi impute mvn .............................................. Impute using multivariate normal regression
[MI] mi impute nbreg ........................................... Impute using negative binomial regression
[MI] mi impute ologit ............................................ Impute using ordered logistic regression
[MI] mi impute pmm ............................................. Impute using predictive mean matching
[MI] mi impute poisson ........................................ Impute using Poisson regression
[MI] mi impute regress .......................................... Impute using linear regression
[MI] mi impute truncreg ....................................... Impute using truncated regression
[MI] mi impute usermethod .................................... User-defined imputation methods
[MI] mi predict ..................................................... Obtain multiple-imputation predictions
[MI] mi test ........................................................ Test hypotheses after mi estimate

Multivariate analysis of variance and related techniques

[U] Section 27.22 .................................................. Multivariate analysis
[MV] canon ............................................................ Canonical correlations
[MV] hotelling ........................................................ Hotelling’s $T^2$ generalized means test
[MV] manova .......................................................... Multivariate analysis of variance and covariance
[MV] mvreg ........................................................... Multivariate regression
[MV] mvtest covariances ........................................... Multivariate tests of covariances
[MV] mvtest means .................................................. Multivariate tests of means

Nonlinear regression

[R] boxcox ............................................................ Box–Cox regression models
[R] demandsys .................................................... Estimation of flexible demand systems
[ME] menl ............................................................. Nonlinear mixed-effects regression
[R] nl ................................................................. Nonlinear least-squares estimation
[R] nlsur ............................................................. Estimation of nonlinear systems of equations

Nonparametric statistics

[R] bitest ............................................................ Binomial probability test
[R] bootstrap ........................................................ Bootstrap sampling and estimation
[R] bsample ........................................................ Sampling with replacement
[R] bstat .............................................................. Report bootstrap results
[R] centile ........................................................... Report centile and confidence interval
[R] cusum ............................................................ Cusum plots and tests for binary variables
[R] ivqregress ........................................................ Instrumental-variables quantile regression
[R] kdensity ........................................................ Univariate kernel density estimation
### Ordinal outcomes

- **Chapter 20** Estimation and postestimation commands
  - Bayesian estimation
  - Rank-ordered logit choice model
  - Extended ordered probit choice model
  - Extended ordered probit regression
  - 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
centile ................................................ Report centile and confidence interval
kappa ..................................................... Interrater agreement
mvtest correlations ................................. Multivariate tests of correlations
pcorr ................................................ Partial and semipartial correlation coefficients
ptile ..................................................... Create variable containing percentiles
range .................................................... Generate numerical range

Pharmacokinetic statistics

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

Power, precision, and sample size

Section 27.33 ....................................... Power, precision, and sample-size analysis
Intro .................................................... Introduction to power, precision, and sample-size analysis
Intro (ciwidth) ................................. Introduction to precision and sample-size analysis for confidence intervals
Intro (power) ................................ Introduction to power and sample-size analysis for hypothesis tests
ciwidth ................................................. Precision and sample-size analysis for CIs
clwidth onemean .................................. Precision analysis for a one-mean CI
clwidth onevariance ................................ Precision analysis for a one-variance CI
clwidth pairedmeans ............................. Precision analysis for a paired-means-difference CI
clwidth twomeans ................................ Precision analysis for a two-means-difference CI
ciwidth usermethod ............................... Add your own methods to the ciwidth command
ciwidth, graph ..................................... Graph results from the ciwidth command
ciwidth, table ..................................... Produce table of results from the ciwidth command
GUI (ciwidth) .................................... Graphical user interface for precision and sample-size analysis
GUI (power) ....................................... Graphical user interface for power and sample-size analysis
power ............................................... Power and sample-size analysis for hypothesis tests
power cmh .......................................... Power and sample-size analysis for the Cochran–Mantel–Haenszel test
power cox .......................................... Power analysis for the Cox proportional hazards model
power exponential .............................. Power analysis for a two-sample exponential test
power logrank ..................................... Power analysis for the log-rank test
power logrank, cluster .......................... Power analysis for the log-rank test, CRD
power mcc .......................................... Power analysis for matched case–control studies
power onecorrelation .......................... Power analysis for a one-sample correlation test
power onemean ................................... Power analysis for a one-sample mean test
power onemean, cluster ........................ Power analysis for a one-sample mean test, CRD
power oneproportion ............................ Power analysis for a one-sample proportion test
power oneproportion, cluster ................. Power analysis for a one-sample proportion test, CRD
power oneslope .................................... Power analysis for a slope test in a simple linear regression
power onevariance ............................... Power analysis for a one-sample variance test
power oneway ..................................... Power analysis for one-way analysis of variance
power pairedmeans ............................... Power analysis for a two-sample paired-means test
power pairedproportions ....................... Power analysis for a two-sample paired-proportions test
power pcorr ........................................ Power analysis for a partial-correlation test in a multiple linear regression
power repeated .................................... Power analysis for repeated-measures analysis of variance
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<th>Power analysis for an $R^2$ test in a multiple linear regression</th>
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<td>PSS-2</td>
<td>power twomeans, cluster</td>
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<td>Power analysis for a two-sample proportions test</td>
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<tr>
<td>PSS-2</td>
<td>power twoproportions, cluster</td>
<td>Power analysis for a two-sample proportions test, CRD</td>
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<td>power twovariances</td>
<td>Power analysis for a two-way analysis of variance</td>
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<td>PSS-2</td>
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<td>PSS-2</td>
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<td>Produce table of results from the power command</td>
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<td>PSS-4</td>
<td>Unbalanced designs</td>
<td>Specifications for unbalanced designs</td>
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**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 | xteoprobit | Extended random-effects ordered probit regression |
### Simulation/resampling

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<td>Sampling with replacement</td>
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<td>jackknife</td>
<td>Jackknife replacement</td>
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<td>permute</td>
<td>Permutation tests</td>
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<td>simulate</td>
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<td>wildbootstrap</td>
<td>Wild cluster bootstrap inference</td>
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### Spatial autoregressive models

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<td>Intro 3</td>
<td>Preparing data for analysis</td>
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<td>Intro 4</td>
<td>Preparing data: Data with shapefiles</td>
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<tr>
<td>Intro 5</td>
<td>Preparing data: Data containing locations (no shapefiles)</td>
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<tr>
<td>Intro 6</td>
<td>Preparing data: Data without shapefiles or locations</td>
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<td>Intro 7</td>
<td>Example from start to finish</td>
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<td>Intro 8</td>
<td>The Sp estimation commands</td>
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<td>estat moran</td>
<td>Moran’s test of residual correlation with nearby residuals</td>
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<td>grmap</td>
<td>Graph choropleth maps</td>
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<td>spbalance</td>
<td>Make panel data strongly balanced</td>
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<td>spcompress</td>
<td>Compress Stata-format shapefile</td>
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<td>spdistance</td>
<td>Calculator for distance between places</td>
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<td>spgenerate</td>
<td>Generate variables containing spatial lags</td>
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<td>spivregress</td>
<td>Spatial autoregressive models with endogenous covariates</td>
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<tr>
<td>spmatrix</td>
<td>Categorical guide to the spmatrix command</td>
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<td>spmatrix copy</td>
<td>Copy spatial weighting matrix stored in memory</td>
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<td>spmatrix create</td>
<td>Create standard weighting matrices</td>
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<td>spmatrix drop</td>
<td>List and delete weighting matrices stored in memory</td>
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<td>spmatrix import</td>
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<td>spmatrix matafromsp</td>
<td>Copy weighting matrix to Mata</td>
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<td>spmatrix normalize</td>
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<td>spmatrix note</td>
<td>Put note on weighting matrix, or display it</td>
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<td>spmatrix save</td>
<td>Save spatial weighting matrix to file</td>
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<tr>
<td>spmatrix summarize</td>
<td>Summarize weighting matrix stored in memory</td>
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<td>Load spatial weighting matrix from file</td>
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<td>spregress</td>
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<tr>
<td>spset</td>
<td>Declare data to be Sp spatial data</td>
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<tr>
<td>spshape2dta</td>
<td>Translate shapefile to Stata format</td>
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<td>spxtregress</td>
<td>Spatial autoregressive models for panel data</td>
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</table>
Standard postestimation tests, tables, and other analyses

Section 13.5 .................................. Accessing coefficients and standard errors
Chapter 20 .................................. Estimation and postestimation commands
contrast .......................... Contrasts and linear hypothesis tests after estimation
correlate .......................... Correlations of variables
estat .......................... Postestimation statistics
estat ic .......................... Display information criteria
estat summarize .......................... Summarize estimation sample
estat vce .......................... Display covariance matrix estimates
estimates .................................. Save and manipulate estimation results
estimates describe .......................... Describe estimation results
estimates for .......................... Repeat postestimation command across models
estimates notes .......................... Add notes to estimation results
estimates replay .......................... Redisplay estimation results
estimates save .......................... Save and use estimation results
estimates selected .......................... Show selected coefficients
estimates stats .......................... Model-selection statistics
estimates store .......................... Store and restore estimation results
estimates table .......................... Compare estimation results
estimates title .......................... Set title for estimation results

forecast .................. Econometric model forecasting
forecast adjust .......................... Adjust variables to produce alternative forecasts
forecast clear .......................... Clear current model from memory
forecast coefvector .......................... Specify an equation via a coefficient vector
forecast create .......................... Create a new forecast model
forecast describe .......................... Describe features of the forecast model
forecast drop .......................... Drop forecast variables
forecast estimates .......................... Add estimation results to a forecast model
forecast exogenous .......................... Declare exogenous variables
forecast identity .......................... Add an identity to a forecast model
forecast list .......................... List forecast commands composing current model
forecast query .......................... Check whether a forecast model has been started
forecast solve .......................... Obtain static and dynamic forecasts
hausman .......................... Hausman specification test
lincom .......................... Linear combinations of parameters
linktest .......................... Specification link test for single-equation models
lrtest .......................... Likelihood-ratio test after estimation
margins, contrast .......................... Contrasts of margins
margins, pwcompare .......................... Pairwise comparisons of margins
margins .......................... Adjusted predictions, predictive margins, and marginal effects
marginsplot .......................... Graph results from margins (profile plots, etc.)
marginsplot .......................... Marginal means, predictive margins, and marginal effects
mvtest .......................... Multivariate tests
nlcom .......................... Nonlinear combinations of parameters
postest .......................... Postestimation Selector
predict .......................... Obtain predictions, residuals, etc., after estimation
predictnl .......................... Obtain nonlinear predictions, standard errors, etc., after estimation
pwcompare .......................... Pairwise comparisons
suest .......................... Seemingly unrelated estimation
test .......................... Test linear hypotheses after estimation
testnl .......................... Test nonlinear hypotheses after estimation
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**Structural equation modeling**

- Section 27.25: Structural equation modeling (SEM)
- *SEM* Builder: SEM Builder
- *SEM* Builder, generalized: SEM Builder for generalized models
- *SEM* Intro 1: Introduction
- *SEM* Intro 2: Learning the language: Path diagrams and command language
- *SEM* Intro 3: Learning the language: Factor-variable notation (gsem only)
- *SEM* Intro 4: Substantive concepts
- *SEM* Intro 5: Tour of models
- *SEM* Intro 6: Comparing groups
- *SEM* Intro 7: Postestimation tests and predictions
- *SEM* Intro 8: Robust and clustered standard errors
- *SEM* Intro 9: Standard errors, the full story
- *SEM* Intro 10: Fitting models with survey data
- *SEM* Intro 11: Fitting models with summary statistics data (sem only)
- *SEM* Intro 12: Convergence problems and how to solve them
- *SEM* estat eform: Display exponentiated coefficients
- *SEM* estat eqgof: Equation-level goodness-of-fit statistics
- *SEM* estat eqtest: Equation-level tests that all coefficients are zero
- *SEM* estat framework: Display estimation results in modeling framework
- *SEM* estat ggof: Group-level goodness-of-fit statistics
- *SEM* estat ginvariant: Tests for invariance of parameters across groups
- *SEM* estat gof: Goodness-of-fit statistics
- *SEM* estat lcgof: Latent class goodness-of-fit statistics
- *SEM* estat lcmean: Latent class marginal means
- *SEM* estat lcprob: Latent class marginal probabilities
- *SEM* estat mindices: Modification indices
- *SEM* estat residuals: Display mean and covariance residuals
- *SEM* estat scoretests: Score tests
- *SEM* estat sd: Display variance components as standard deviations and correlations
- *SEM* estat stable: Check stability of nonrecursive system
- *SEM* estat stdize: Test standardized parameters
- *SEM* estat summarize: Report summary statistics for estimation sample
- *SEM* estat teffects: Decomposition of effects into total, direct, and indirect effects
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**Time series, multivariate**

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[U] Section 13.10 .............................. Time-series operators
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[TS] forecast adjust ........................ Adjust variables to produce alternative forecasts
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[TS] irf describe .......................... Describe an IRF file
[TS] irf drop .......................... Drop IRF results from the active IRF file
[TS] irf graph .......................... Graphs of IRFs, dynamic-multiplier functions, and FEVDs
[TS] irf ograph .......................... Overlaid graphs of IRFs, dynamic-multiplier functions, and FEVDs
[TS] irf rename .......................... Rename an IRF result in an IRF file
[TS] irf set .......................... Set the active IRF file
[TS] irf table .......................... Tables of IRFs, dynamic-multiplier functions, and FEVDs
[TS] lpirf .......................... Local-projection impulse–response functions
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**Time series, univariate**

- Section 11.4.4: Time-series varlists
- Section 13.10: Time-series operators
- Chapter 20: Estimation and postestimation commands
- Section 27.14: Time-series models
- Arch: Autoregressive conditional heteroskedasticity (ARCH) family of estimators
- Arfima: Autoregressive fractionally integrated moving-average models
- Arfimasoc: Obtain lag-order selection statistics for ARFIMAs
- Arima: ARIMA, ARMAX, and other dynamic regression models
- Arimasoc: Obtain lag-order selection statistics for ARMAs
- Corrgam: Tabulate and graph autocorrelations
- Cumsp: Graph cumulative spectral distribution
- Dfgls: DF-GLS unit-root test
- Dfuller: Augmented Dickey–Fuller unit-root test
- Estat acplot: Plot parametric autocorrelation and autocovariance functions
- Estat arroots: Check the stability condition of ARIMA estimates
- Estat sbcusum: Cumulative sum test for parameter stability
- Estat sbknown: Test for a structural break with a known break date
- Estat sbknown: Test for a structural break with an unknown break date
- Forecast: Econometric model forecasting
- Forecast adjust: Adjust variables to produce alternative forecasts
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**Box–Cox regression models**
- `boxcox`

**Fractional polynomial regression**
- `fp`

**Ladder of powers**
- `ladder`

**Find zero-skewness log or Box–Cox transform**
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**Multivariable fractional polynomial models**
- `mfp`

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- `mvtest normality`
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[P] matrix ............................................................ Introduction to matrix commands
[P] matrix define ................................................ Matrix definition, operators, and functions
[P] matrix utility .................................................. List, rename, and drop matrices

Programming

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[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

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[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
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[P]  mark ................................................... Mark observations for inclusion
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[P]  sortpreserve .......................................... Sort within programs
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[P] macro lists ......................................... Manipulate lists
[RPT] markdown ......................................... Convert Markdown document to HTML file or Word (.docx) document
[R] ml .................................................. Maximum likelihood estimation
[M-5] moptimize( ) ..................................... Model optimization
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[P] plugin ............................................... Load a plugin
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 unabcmd ...................................... Unabbreviate command name
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xl( ) ............................................ Excel file I/O class
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cluster programming utilities .............. Cluster-analysis programming utilities
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matrix dissimilarity .......................... Compute similarity or dissimilarity measures
mi select ....................................... Programmer’s alternative to mi extract
st_is ............................................ Survival analysis subroutines for programmers
svymarkout .................................... Mark observations for exclusion on the basis of survey characteristics
mi Technical .................................. Details for programmers
tsrevar ........................................ Time-series operator programming command
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[TABLES] collect composite .......................................... Manage composite results in a collection
[TABLES] collect copy ..................................................... Copy a collection
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[TABLES] collect dir ..................................................... Display names of all collections in memory
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Chapter 21

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Add tables to a PDF file

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[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 window
[P] window stopbox ............................... Display message box
Acronym glossary

2SIV  two-step instrumental variables
2SLS  two-stage least squares
3SLS  three-stage least squares

ADF  asymptotic distribution free
ADTE  average direct treatment effect
ADTET  average direct treatment effect with respect to the treated
AFE  attributable fraction among the exposed
AFP  attributable fraction for the population
AFT  accelerated failure time
AIC  Akaike information criterion
AICc  corrected Akaike information criterion
AIDS  almost ideal demand system
AIPW  augmented inverse-probability weights
AITE  average indirect treatment effect
AITEC  average indirect treatment effect with respect to controls
ANCOVA  analysis of covariance
ANOVA  analysis of variance
AP  attributable proportion
APE  average partial effects
API  application programming interface
AR  autoregressive
AR(1)  first-order autoregressive
ARCH  autoregressive conditional heteroskedasticity
ARFIMA  autoregressive fractionally integrated moving average
ARIMA  autoregressive integrated moving average
ARMA  autoregressive moving average
ARMAX  autoregressive moving-average exogenous
ASCII  American Standard Code for Information Interchange
ASE  asymptotic standard error
ASF  average structural function
ASL  achieved significance level
ASM  average structural mean
ASP  average structural probability
ATE  average treatment effect
ATET  average treatment effect on the treated
AUC  area under the time–concentration curve

BMA  Bayesian model averaging
BC  bias corrected
BCa  bias-corrected and accelerated
BCC  boundary characteristic curve
BE  between effects
BFGS  Broyden–Fletcher–Goldfarb–Shanno
BHHH  Berndt–Hall–Hall–Hausman
BIC  Bayesian information criterion
BLOB  binary large object
BLUP  best linear unbiased prediction
BRR  balanced repeated replication

CA  correspondence analysis
CAIC  consistent Akaike information criterion
CCC  category characteristic curve
CCI  conservative confidence interval
CCT  controlled clinical trial
CD  coefficient of determination
CDC  Centers for Disease Control and Prevention
CDF  cumulative distribution function
CES  constant elasticity of substitution
CFA  confirmatory factor analysis
CFI  comparative fit index
CI   conditional independence
CI   confidence interval
CIF  cumulative incidence function
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
tct  count time
cusum  cumulative sum
CV   coefficient of variation
CV   cross-validation

DA   data augmentation
DDD  difference in difference in differences
DDF  denominator degrees of freedom
DDFs multiple denominator degrees of freedom
DEFF design effect
DEFT design effect (standard deviation metric)
DF   dynamic factor
df / d.f. degree(s) of freedom
d.f.  distribution function
DFAR dynamic factors with vector autoregressive errors
DFP  Davidson–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>
</tr>
<tr>
<td>flong</td>
<td>full long</td>
</tr>
<tr>
<td>flongsep</td>
<td>full long and separate</td>
</tr>
<tr>
<td>FMI</td>
<td>fraction of missing information</td>
</tr>
<tr>
<td>FMM</td>
<td>finite mixture model</td>
</tr>
<tr>
<td>FP</td>
<td>fractional polynomial</td>
</tr>
<tr>
<td>FPC</td>
<td>finite population correction</td>
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<tr>
<td>GARCH</td>
<td>generalized autoregressive conditional heteroskedasticity</td>
</tr>
<tr>
<td>GEE</td>
<td>generalized estimating equations</td>
</tr>
<tr>
<td>GEV</td>
<td>generalized extreme value</td>
</tr>
<tr>
<td>GHK</td>
<td>Geweke–Hajivassiliou–Keane</td>
</tr>
<tr>
<td>GHQ</td>
<td>Gauss–Hermite quadrature</td>
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<tr>
<td>GIF</td>
<td>Graphics Interchange Format</td>
</tr>
<tr>
<td>GLIM</td>
<td>generalized linear interactive modeling</td>
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<tr>
<td>GLLAMM</td>
<td>generalized linear latent and mixed models</td>
</tr>
<tr>
<td>GLM</td>
<td>generalized linear models</td>
</tr>
<tr>
<td>GLS</td>
<td>generalized least squares</td>
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<tr>
<td>GMM</td>
<td>generalized method of moments</td>
</tr>
<tr>
<td>GPCM</td>
<td>generalized partial credit model</td>
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<tr>
<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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<tr>
<td>GSEM</td>
<td>generalized structural equation modeling/model</td>
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<tr>
<td>GSD</td>
<td>group sequential design</td>
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<tr>
<td>GUI</td>
<td>graphical user interface</td>
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<tr>
<td>HAC</td>
<td>heteroskedasticity- and autocorrelation-consistent</td>
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<tr>
<td>HPD</td>
<td>highest posterior density</td>
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<td>HPM</td>
<td>highest probability model</td>
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<td>HQIC</td>
<td>Hannan–Quinn information criterion</td>
</tr>
<tr>
<td>HR</td>
<td>hazard ratio</td>
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<tr>
<td>HSB</td>
<td>hue, saturation, and brightness</td>
</tr>
<tr>
<td>HSL</td>
<td>hue, saturation, and luminance</td>
</tr>
<tr>
<td>HSV</td>
<td>hue, saturation, and value</td>
</tr>
<tr>
<td>HTML</td>
<td>hypertext markup language</td>
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<tr>
<td>IC</td>
<td>information criteria</td>
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<tr>
<td>ICC</td>
<td>item characteristic curve</td>
</tr>
<tr>
<td>ICD-9</td>
<td>International Classification of Diseases, Ninth Revision</td>
</tr>
<tr>
<td>ICD-10</td>
<td>International Classification of Diseases, Tenth Revision</td>
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<tr>
<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>
<tr>
<td>ICU</td>
<td>International Components for Unicode</td>
</tr>
<tr>
<td>IIA</td>
<td>independence of irrelevant alternatives</td>
</tr>
<tr>
<td>i.i.d.</td>
<td>independent and identically distributed</td>
</tr>
<tr>
<td>IIF</td>
<td>item information function</td>
</tr>
<tr>
<td>IPW</td>
<td>inverse-probability weighting</td>
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<tr>
<td>IPWRA</td>
<td>inverse-probability-weighted regression adjustment</td>
</tr>
<tr>
<td>IQR</td>
<td>interquartile range</td>
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<tr>
<td>IQR</td>
<td>inverse quantile regression</td>
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<tr>
<td>IR</td>
<td>incidence rate</td>
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<tr>
<td>IRF</td>
<td>impulse–response function</td>
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<tr>
<td>IRLS</td>
<td>iterated, reweighted least squares</td>
</tr>
<tr>
<td>IRR</td>
<td>incidence-rate ratio</td>
</tr>
<tr>
<td>IRT</td>
<td>item response theory</td>
</tr>
<tr>
<td>IV</td>
<td>instrumental variables</td>
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<tr>
<td>IVQR</td>
<td>instrumental-variables quantile regression</td>
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<tr>
<td>JAR</td>
<td>Java Archive file</td>
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<tr>
<td>JCA</td>
<td>joint correspondence analysis</td>
</tr>
<tr>
<td>JDBC</td>
<td>Java Database Connectivity</td>
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</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  
MCAGH  mode-curvature adaptive Gauss–Hermite quadrature  
MCAR  missing completely at random  
MCE  Monte Carlo error  
MCME  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  
MVQ  minimum variance quadratic unbiased estimation  
ML  maximum likelihood  
MLE  maximum likelihood estimate  
MLMV  maximum likelihood with missing values  
mlog  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  
MVAGH  mean–variance adaptive Gauss–Hermite quadrature  
MVN  multivariate normal  
MVREG  multivariate regression
<table>
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<tr>
<td>NARCH</td>
<td>nonlinear ARCH</td>
</tr>
<tr>
<td>NDE</td>
<td>natural direct effect</td>
</tr>
<tr>
<td>NHANES</td>
<td>National Health and Nutrition Examination Survey</td>
</tr>
<tr>
<td>NIE</td>
<td>natural indirect effect</td>
</tr>
<tr>
<td>NLS</td>
<td>nonlinear least squares</td>
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<tr>
<td>NPARCH</td>
<td>nonlinear power ARCH</td>
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<tr>
<td>NPMLE</td>
<td>nonparametric maximum-likelihood estimation</td>
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<tr>
<td>NR</td>
<td>Newton–Raphson</td>
</tr>
<tr>
<td>NRM</td>
<td>nominal response model</td>
</tr>
<tr>
<td>ODBC</td>
<td>Open DataBase Connectivity</td>
</tr>
<tr>
<td>OIM</td>
<td>observed information matrix</td>
</tr>
<tr>
<td>OIRF</td>
<td>orthogonalized impulse–response function</td>
</tr>
<tr>
<td>OLE</td>
<td>Object Linking and Embedding (Microsoft product)</td>
</tr>
<tr>
<td>OLS</td>
<td>ordinary least squares</td>
</tr>
<tr>
<td>OPG</td>
<td>outer product of the gradient</td>
</tr>
<tr>
<td>OR</td>
<td>odds ratio</td>
</tr>
<tr>
<td>PA</td>
<td>population averaged</td>
</tr>
<tr>
<td>PARCH</td>
<td>power ARCH</td>
</tr>
<tr>
<td>PCA</td>
<td>principal component analysis</td>
</tr>
<tr>
<td>PCM</td>
<td>partial credit model</td>
</tr>
<tr>
<td>PCSE</td>
<td>panel-corrected standard error</td>
</tr>
<tr>
<td>PDF</td>
<td>Portable Document Format</td>
</tr>
<tr>
<td>p.d.f.</td>
<td>probability density function</td>
</tr>
<tr>
<td>PFE</td>
<td>prevented fraction among the exposed</td>
</tr>
<tr>
<td>PFP</td>
<td>prevented fraction for the population</td>
</tr>
<tr>
<td>PH</td>
<td>proportional hazards</td>
</tr>
<tr>
<td>PIP</td>
<td>posterior inclusion probability</td>
</tr>
<tr>
<td>pk</td>
<td>pharmacokinetic data</td>
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<tr>
<td>p.m.f.</td>
<td>probability mass function</td>
</tr>
<tr>
<td>PMM</td>
<td>predictive mean matching</td>
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<tr>
<td>PMP</td>
<td>posterior model probability</td>
</tr>
<tr>
<td>PNG</td>
<td>Portable Network Graphics</td>
</tr>
<tr>
<td>PNIE</td>
<td>pure natural indirect effect</td>
</tr>
<tr>
<td>POM</td>
<td>potential-outcome means</td>
</tr>
<tr>
<td>PPP</td>
<td>posterior predictive p-value</td>
</tr>
<tr>
<td>PSS</td>
<td>power (precision) and sample size</td>
</tr>
<tr>
<td>PSU</td>
<td>primary sampling unit</td>
</tr>
<tr>
<td>QDA</td>
<td>quadratic discriminant analysis</td>
</tr>
<tr>
<td>QML</td>
<td>quasimaximum likelihood</td>
</tr>
<tr>
<td>QUAIDS</td>
<td>quadratic almost ideal demand system</td>
</tr>
<tr>
<td>RA</td>
<td>regression adjustment</td>
</tr>
<tr>
<td>rc</td>
<td>return code</td>
</tr>
<tr>
<td>RCT</td>
<td>randomized controlled trial</td>
</tr>
<tr>
<td>RE</td>
<td>random effects</td>
</tr>
<tr>
<td>REML</td>
<td>restricted (or residual) maximum likelihood</td>
</tr>
<tr>
<td>RERI</td>
<td>relative excess risk due to interaction</td>
</tr>
<tr>
<td>RESET</td>
<td>regression specification-error test</td>
</tr>
<tr>
<td>RGB</td>
<td>red, green, and blue</td>
</tr>
<tr>
<td>RMSE</td>
<td>root mean squared error</td>
</tr>
<tr>
<td>RMSEA</td>
<td>root mean squared error of approximation</td>
</tr>
<tr>
<td>RNG</td>
<td>random-number generator</td>
</tr>
<tr>
<td>ROC</td>
<td>receiver operating characteristic</td>
</tr>
<tr>
<td>ROP</td>
<td>rank-ordered probit</td>
</tr>
<tr>
<td>ROT</td>
<td>rule of thumb</td>
</tr>
<tr>
<td>RR</td>
<td>relative risk</td>
</tr>
<tr>
<td>RRR</td>
<td>relative-risk ratio</td>
</tr>
<tr>
<td>RSM</td>
<td>rating scale model</td>
</tr>
</tbody>
</table>
RSS residual sum of squares
RUM random utility model
RVI relative variance increase

SAARCH simple asymmetric ARCH
SAR spatial autoregressive, simultaneous autoregressive, or
spatial or simultaneous autoregression, depending on context
SARAR spatial autoregressive model with spatial autoregressive disturbances
SARIMA seasonal ARIMA
SBIC Schwarz’s Bayesian information criterion
SCI simultaneous confidence interval
s.d. standard deviation
SE / s.e. standard error
SEE smoothed estimation equations
SEM structural equation modeling/model
SF static factor
SFAR static factors with vector autoregressive errors
SI synergy index
SIR standardized incidence ratio
SJ Stata Journal
SMCL Stata Markup and Control Language
SMR standardized mortality/morbidity ratio
SMSA standard metropolitan statistical area
SOR standardized odds ratio
SQL Structured Query Language
SRD standardized rate difference
SRMR standardized root mean squared residual
SRR standardized risk ratio
SRS simple random sample/sampling
SRSWR SRS with replacement
SSC Statistical Software Components
SSCP sum of squares and cross products
SSD summary statistics data
SSU secondary sampling unit
st survival time
STS structural time series
SUR seemingly unrelated regression
SURE seemingly unrelated regression estimation
SUTVA stable unit treatment value assumption
SVAR structural vector autoregressive model
SVD singular value decomposition
SVG scalable vector graphics

TACC treatment-arm continuity correction
TAR target acceptance rate
TARCH threshold ARCH
TCC test characteristic curve
TDT transmission/disequilibrium test
TE total effect
TIF test information function
TIFF tagged image file format
TLI Tucker–Lewis index
TNDE total natural direct effect
TSS total sum of squares
TWFE two-way fixed effects

UCA Unicode Collation Algorithm
UCM unobserved-components model
UI user interface
UTF-8 Universal character set + Transformation Format—8-bit
<table>
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<tr>
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<th>Description</th>
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<td>VAR</td>
<td>vector autoregressive model</td>
</tr>
<tr>
<td>VAR(1)</td>
<td>first-order vector autoregressive</td>
</tr>
<tr>
<td>VARMA</td>
<td>vector autoregressive moving average</td>
</tr>
<tr>
<td>VARMA(1,1)</td>
<td>first-order vector autoregressive moving average</td>
</tr>
<tr>
<td>VCE</td>
<td>variance–covariance estimate</td>
</tr>
<tr>
<td>VECM</td>
<td>vector error-correction model</td>
</tr>
<tr>
<td>VIF</td>
<td>variance inflation factor</td>
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<tr>
<td>WCB</td>
<td>wild cluster bootstrap</td>
</tr>
<tr>
<td>WLC</td>
<td>worst linear combination</td>
</tr>
<tr>
<td>WLF</td>
<td>worst linear function</td>
</tr>
<tr>
<td>WLS</td>
<td>weighted least squares</td>
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<tr>
<td>WNLS</td>
<td>weighted nonlinear least squares</td>
</tr>
<tr>
<td>wrt</td>
<td>with respect to</td>
</tr>
<tr>
<td>XML</td>
<td>Extensible Markup Language</td>
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<tr>
<td>ZINB</td>
<td>zero-inflated negative binomial</td>
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<tr>
<td>ZIOL</td>
<td>zero-inflated ordered logit</td>
</tr>
<tr>
<td>ZIOP</td>
<td>zero-inflated ordered probit</td>
</tr>
<tr>
<td>ZIP</td>
<td>zero-inflated Poisson</td>
</tr>
<tr>
<td>ZTNB</td>
<td>zero-truncated negative binomial</td>
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<tr>
<td>ZTP</td>
<td>zero-truncated Poisson</td>
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Kruskal, W. H. (1919–2005), [R] kwallis

Lane-Claypon, J. E. (1877–1967), [R] Epitab
Laplace, P.-S. (1749–1827), [R] regress
Legendre, A.-M. (1837–1833), [R] regress
Linsley, E. G. (1910–2000), [MV] cluster dendrogram
Lord, F. M. (1912–2000), [IRT] irt
Lorenz, M. O. (1876–1959), [R] Inequality
Loutit, I. (1909–2009), [R] QC
Lovelace, A. (1815–1852), [M-2] Intro
Mann, H. B. (1905–2000), [R] ranksum
Mantel, N. (1919–2002), [ST] stcox postestimation
Martin, M. E. (1912–2012), [SVY] svy: tabulate oneway
martingale, [ST] stcox postestimation
Mayr, E. W. (1904–2005), [MV] cluster dendrogram
McFadden, D. L. (1937– ), [CM] cmclogit
McNemar, Q. (1900–1986), [R] Epitab
Meier, P. (1924–2011), [ST] sts
Murrill, W. A. (1867–1957), [MV] discrim knn
Nelder, J. A. (1924–2010), [R] glm
Nelson, W. B. (1936– ), [ST] sts
Newton, I. (1643–1727), [M-5] optimize( )
Neyman, J. (1894–1981), [R] ci
Norwood, J. L. (1923–2015), [R] Intro
Orcutt, G. H. (1917–2006), [TS] prais
Pearson, K. (1857–1936), [R] correlate
Penrose, R. (1931– ), [M-5] pinv( )
Perron, P. (1959– ), [TS] pperron
Poisson, S.-D. (1781–1840), [R] poisson
Prais, S. J. (1928–2014), [TS] prais
Raphson, J. (1648–1715), [M-5] optimize( )
Rubin, D. B. (1943– ), [MI] Intro substantive
Sargent, J. D. (1924–1996), [R] ivregress postestimation
Scheffé, H. (1907–1977), [R] oneway
Schur, I. (1875–1941), [M-5] schur( )
singular value decompositions, [M-5] svd( )
Smirnov, N. V. (1900–1966), [R] ksmirnov
Sneath, P. H. A. (1923–2011), [MV] measure_option
Snow, J. (1813–1858), [R] Epitab
Sokal, R. R. (1926–2012), [MV] measure_option
Spearman, C. E. (1863–1945), [R] spearman
Thiele, T. N. (1838–1910), [R] summarize
Tobin, J. (1918–2002), [R] tobit
Usinger, R. L. (1912–1968), [MV] cluster dendrogram
Wald, A. (1902–1950), [TS] varwle
Wallis, W. A. (1912–1998), [R] kwallis
Ward, J. H., Jr. (1926–2011), [MV] cluster linkage
Watson, G. S. (1921–1998), [R] regres postestimation
time series
West, K. D. (1953– ), [TS] newey
White, H. L., Jr. (1950–2012), [U] 20 Estimation and
test postestimation commands
Whitney, D. R. (1915–2007), [R] ranksum
Wilcoxon, F. (1892–1965), [R] signrank
Wilk, M. B. (1922–2013), [R] Diagnostic plots
Wilks, S. S. (1906–1964), [MV] manova
Wilson, E. B. (1879–1964), [R] ci
Winsten, C. B. (1923–2005), [TS] prais
Wishart, J. (1898–1956), [FN] Statistical functions
Wolf, B. (1902–1983), [R] Epitab
Wright, B. D. (1926–2015), [IRT] irt
Zellner, A. (1927–2010), [R] sureg

The page contains a list of authors with their notable works, along with references to various statistical and econometric methods and software packages. The list is organized alphabetically by the last name of the author, with abbreviations representing different types of statistical software or methodologies. For example, [MV] stands for Stata, a statistical software package, and [R] indicates R, another popular statistical software. The list includes a wide range of methodologies from classical statistics to modern econometrics, reflecting the diverse contributions of these authors to the field.
Abayomi, K. A., [MI] Intro substantive, [MI] mi impute
Abe, M., [CM] cmmixlogit, [CM] cmxtnormlogit
Abraham, S., [CAUSAL] DID intro, [CAUSAL] hdidregress
Abramson, M. J., [META] meta data
Abrevaya, J., [R] boxcox postestimation
Abrigo, M. R. M., [TS] var
Acero, A., [CAUSAL] xthdidregress
Achana, F., [D] icd
Achen, C. H., [R] scobit
Achenback, T. M., [MV] mvtest
Adams, J., [BMA] Intro
Ades, A. E., [META] meta mvregress
Adhikari, N. K. J., [ADAPT] gsdesign twoproporions
Adkins, L. C., [R] heckman, [R] regress, [R] regress postestimation, [TS] arch
Aerts, M., [META] meta esize
Agnesi, M. G., [R] dydx
Aguilar, R., [META] Intro
Ahlbom, A., [R] reri
Ahn, S. K., [TS] vec intro
Ahrens, A., [LASSO] Lasso intro
Ahrens, J. H., [FN] Random-number functions
Aigner, D. J., [R] frontier, [XT] xfrontier
Aiken, L. S., [R] peorr
Aisbett, C. W., [ST] stcox, [ST] streg
Aitchison, J., [BAYES] Intro
Aiken, L. S., [R] contrast
Algina, J., [R] esize
Alfredsson, L., [R] reri
Alfani, G., [R] scobit
Alfaro, R., [META] Intro
Alfaro, R., [META] cmrologit
Alfaro, R., [META] cmrologit
Alf, E., Jr., [R] rocfit
Alfani, G., [R] mlexp
Aloisio, K. M., [MI] mi impute
Ben-Akiva, M., [CM] cmmixlogit, [CM] cmxtnmixlogit
Benadé, J. P., [BMA] bsmats lps
Bendel, R. B., [R] stepwise
Bender, R., [META] Intro, [META] meta esize, [META] meta set, [META] meta summarize
Benedetti, J. K., [R] tetrachoric
Benitz, W. E., [ADAPT] gdesign twopropportions
Bennett, K. J., [R] nbreg, [R] poisson
Benson, D., [R] ivregress
Benthem, G., [ME] menbreg, [ME] mepoisson, [SEM] Example 39g
Beran, J. K., [R] stepwise
Berger, R., [LASSO] Lasso inference intro
Berger, R. L., [DSGE] Intro 8, [PSS-2] Intro (power), [R] ci
Berglund, P. A., [SVY] Survey, [SVY] Subpopulation estimation
Berl, K. N., [R] stepwise
Berk, R., [LASSO] Lasso intro, [R] rreg
Berkes, I., [TS] arima
Berk, K. N., [R] logit, [R] probit
Berk, D. A., [BAYES] Intro, [BAYES] Intro [BAYES] Introductions
Berndt, E. R., [R] truncate
Bernstein, I. H., [MV] alpha
Beyersman, J., [ST] tssfilter
Berk, R., [LASSO] Lasso intro, [R] rreg
Bender, R., [META] Intro, [META] meta esize, [META] meta set, [META] meta summarize
Berkvens, D., [ME] meintreg
Berk, D. A., [BAYES] Intro, [BAYES] Intro
Berndt, R. M., [META] Intro
Bernardo, J. M., [BAYES] Intro
Bersvendsen, T., [XT] xtunitroot
Bertanha, M., [R] intreg, [R] tobit
Bertino, W., [BMA] Intro, [BMA] bmaregress
Bertolini, G., [R] estat gof
Bertrand, J., [ME] menl
Bertrand, M., [CAUSAL] DID intro, [CAUSAL] didregress
Berndt, E. R., [R] truncate
Bersvendsen, T., [XT] xtunitroot
Bertanha, M., [R] intreg, [R] tobit
Bertino, W., [BMA] Intro, [BMA] bmaregress
Bertolini, G., [R] estat gof
Bertrand, J., [ME] menl
Bertrand, M., [CAUSAL] DID intro, [CAUSAL] didregress
Besag, J., [BAYES] Intro
Best, D. J., [FN] Random-number functions
Best, N. G., [BAYES] bayesstats ic
Best, C. A., [CAUSAL] DID intro
Betensky, R. A., [ST] stintcox
Bewley, R., [R] reg3
Beyer, W. H., [R] QC
Beyersman, J., [ST] stcreg
Bhargava, A., [XT] xtregar
Bhatt, D. L., [ADAPT] Intro
Bianchi, G., [TS] tsfilter, [TS] tssfilter bw
Bickeboller, H., [R] symmetry
Bickel, P. J., [CAUSAL] Intro, [D] egen,
[LASSO] Lasso inference intro, [LASSO] lasso, [R] rreg
Biewen, M., [R] qreg
Bilinski, A., [CAUSAL] DID intro,
[CAUSAL] hdidregress,
[CAUSAL] xthdidregress
Binder, D. A., [MI] Intro substantive, [P] _robust,
Birdsall, T. G., [R] iroc
Bischof, D., [G-4] Schemes intro
Bishai, D., [R] betareg
Bishin, B. G., [BMA] Intro
Bishop, D. T., [PSS-2] Intro (power)
Bjärkefur, K., [D] codebook, [D] duplicates, [D] label
Black, F. S., [TS] arch
Black, H. R., [PSS-2] power repeated
Black, W. C., [CM] Intro 6, [CM] cmrologit


Blackwell, D. H., [BAYES] cmmixlogit

Blackford, S., [M-1] LAPACK

Blankensteijn, J. D., [ADAPT] gsdesign twopropportions

Blangiardo, M., [META] meta m��regress, [META] meta mvrestrict

Bland, M., [R] ranksum

Blanc, J. F., [ADAPT] gsdesign logrank

Boldea, O., [LASSO] Lasso intro


Bonferroni, C. E., [R] correlate

Bois, D. D., [CAUSAL] teffects aipw, [R] eivreg

Bordas, A. E. B., [ADAPT] gsdesign twopropportions


Borgman, O., [ST] stcrreg

Bornhorst, F., [XT] xtunitroot

Borle, D. M., [ME] menl

Bous, D. D., [CAUSAL] teffects aipw, [R] eivreg

Boos, D. D., [CAUSAL] teffects aipw, [R] eivreg

Boos, D. D., [CAUSAL] teffects aipw, [R] eivreg

Bos, J. M., [R] betareg

Boshuizen, H. C., [MI] Intro substantive, [MI] mi impute, [MI] mi impute chained, [MI] mi impute monotone

Botsuyt, P. M. M., [META] meta mvregress

Bovend, T. M., [ST] streg postestimation

Bowden, J., [META] meta summarize


Bowker, A. H., [R] symmetry


Chen, H., [TS] mswitch

Chen, M., [ADAPT] gdesign onemean

Chen, M.-H., [BAYES] Intro, [BAYES] bayesstats summary

Chen, P., [XT] xtunitroot

Chen, Q., [CAUSAL] didregress


Cheng, A.-L., [ADAPT] gdesign logrank

Cheng, D., [ADAPT] gdesign onemean

Cheng, Y., [ADAPT] gdesign logrank


Cheung, M. W.-L., [META] meta meregress, [META] estat heterogeneity (me)

Cheung, Y. B., [PSS-2] power, [ST] stcox

Cheung, Y.-W., [TS] dfgls

Chiang, C. L., [ST] ible

Chib, S., [BAYES] Intro


Chinchilli, V. M., [ME] me, [ME] menl, [R] estat ic


Choi, I., [XT] xtunitroot

Choi, J., [R] ivregress

Choi, M.-D., [M-5] Hilbert()

Choi, S. C., [MV] discrim knn

Cholesky, A.-L., [M-5] cholesky()

Choodari-Oskooei, B., [ADAPT] Intro, [ADAPT] gs, [PSS-2] Intro (power), [R] ssc

Choodari-Oskooei, B., [ADAPT] Intro

Chou, R. Y., [TS] arch

Chow, G. C., [R] contrast, [TS] estat sbkown


Christakis, N., [CM] cmrologit

Christensen, L. R., [R] demandsys


Chu, C.-S. J., [XT] xtcointtest, [XT] xtunitroot

Chu-Chun-Lin, S., [TS] xtunitroot

Chu-Chun-Lin, S., [TS] xtunitroot

Chudnovsky, D., [BMA] Intro


Clarke, B., [BMA] bmastats models, [BMA] Glossary


Clarke, M., [META] meta forestplot

Clarke, M. R. B., [MV] factor

Clarke, R. D., [R] poisson


Clarkson, D. B., [R] tabulate twoway

Clarotti, C. A., [BAYES] Intro
Donatello, R. A., [MV] canon, [MV] discrim,
Donath, S., [R] tabstat, [R] tabulate oneway,
[R] tabulate twoaway
de Doncker-Kapenga, E., [M-5] Quadrature()
[P] matrix eigenvalues, [P] matrix symeigen
Donn, S. M., [ME] menl
Donner, A., [R] loneway
Dono, D. L., [R] ipoly
Donoori, J. A., [MV] mvtest, [MV] mvtest normality,
[TS] arfima, [TS] vec
Doppelhofer, G., [BMA] bmadats jointness
Doran, J. E., [MV] cluster dendrogram
Dore, C. J., [R] fp
Dorffman, D. D., [R] rocfit, [R] rocreg
Dorffman, S. F., [META] meta mvregress
Doris, A., [R] gmm
Dormann, C. F., [BMA] Intro
Dorta, M., [R] bootstrap, [TS] dfuller
Douglas, I. J., [CAUSAL] teffects pmatch
Dow, J. K., [BMA] Intro
Dowd, K., [ADAPT] gdesign twomeans
Downward, P., [R] ziprob
Draper, D., [BMA] Intro, [BMA] bmaregress
Draper, N., [R] me, [ME] menl, [R] eivreg,
[R] oneway, [R] stepwise
Driver, H. E., [MV] measure option
Drukker, D. M., [CAUSAL] teffects,
[CAUSAL] stteffects intro, [CAUSAL] stteffects ipw,
[CAUSAL] stteffects ipwra,
[CAUSAL] stteffects postestimation,
[CAUSAL] stteffects ra, [CAUSAL] stteffects wra,
[CAUSAL] stteffects intro,
[CAUSAL] stteffects intro advanced,
[CAUSAL] stteffects aipw, [CAUSAL] stteffects ipw,
[CAUSAL] stteffects multivalued,
[CAUSAL] stteffects nmatch,
[CAUSAL] stteffects ra, [CM] cmmixlogit,
[CM] cmmixprobit, [CM] cmxtmixlogit,
[D] import fred, [ERM] eregress,
[LAGOSS] Lasso intro, [LAGOSS] Lasso inference intro,
[ME] me, [META] meta meregress,
[P] Estimation command, [P] forvalues,
[R] boxcox, [R] frontier, [R] gmm, [R] logit,
[R] ljest, [R] margins, [R] mlexp, [R] nbreg,
[R] npregress kernel, [R] oprobit, [R] predictnl,
[R] qreg, [R] set rngstream, [R] test, [R] tobit,
[SEM] Example 46g, [SP] Intro, [SP] estat
dorgan, [SP] spivregress, [SP] spivregress
destimation, [SP] spregress, [SP] spregress
destimation, [ST] stcox, [ST] streg,
[TS] sspace, [TS] vec, [U] 18.14 References,
[XT] xt, [XT] xttregar
[P] matrix eigenvalues
Du, K., [R] frontier, [R] ivregress, [TS] vec intro,
[TS] vec, [TS] vecrank, [XT] xfrontier,
[XT] xtvreg
du Plessis, J. E., [BMA] bmadats lps
Du, Z., [TS] wntestq
Duan, N., [R] boxcox postestimation, [R] heckman,
[TS] forecast estimates
Dubes, R. C., [MV] cluster
Duchateau, L., [ME] meintreg
Duda, R. O., [MV] cluster, [MV] cluster stop
Duflo, E., [CAUSAL] DID intro,
[CAUSAL] didregress, [CAUSAL] telasso,
[LAGOSS] Lasso inference intro, [LAGOSS] lasso,
[LAGOSS] loregress, [LAGOSS] xpologit,
[LAGOSS] xpopenoisson, [LAGOSS] xporegress
Dufour, S., [ME] meintreg
DuMouchel, W. H., [META] meta regress
Dunyati, G., [D] icd10
Duncan, A. J., [R] QC
Duncan, O. D., [SEM] Example 7
Dunlop, D. D., [PSS-2] power onemean,
[PSS-2] power onemean, cluster, [R] ztest
Dunn, G., [CAUSAL] mediate, [CAUSAL] teffects
dmultivalued, [MV] discrim, [MV] discrim
dqda postestimation, [MV] mca, [R] kappa
Dunn, O. J., [R] correlate
Dunnett, C. W., [FN] Statistical functions,
[R] mprobit, [R] pwcompare
Dunnington, G. W., [R] regress
Dunsmore, I. R., [BAYES] Intro
Dunson, D. B., [BAYES] Intro, [BAYES] bayesmh,
[BAYES] bayesstats ic, [BAYES] bayesstats
dppvalues, [BAYES] bayesstats
summary, [BAYES] bayespredict,
[BAYES] bayes: xtnbreg, [BAYES] Glossary,
[M] Intro substantive, [M] mi impute mvn,
[M] mi impute regress
Dupont, W. D., [PSS-2] power oneslope,
[PSS-2] power mec, [R] Epitab, [R] Epitab,
[R] logistic, [R] sunflower, [ST] stcox, [ST] stir,
[ST] sts
Durbin, J., [R] ivregress postestimation, [R] regress
dpostestimation time series, [TS] estat sbcusum,
Duren, P., [R] regress
Durlauf, S. N., [BAYES] Intro, [TS] vec intro, [TS] vec,
[TS] vecrank
Dutcu, C., [ADAPT] gdesign logrank
Duval, R. D., [R] bootstrap, [R] jackknife, [R] rocreg,
[R] rocregplot
Duval, S., [META] Intro, [META] Intro,
[META] meta, [META] meta funnelpplot,
[META] meta bias, [META] meta trimfill
Dwivedi, D., [R] reri
Dwyer, J. H., [XT] xtrreg
Earnest, A., [PSS-2] power, [R] ci, [R] ttest,
[ST] stcox, [XT] xtgee
Eaves, R. C., [SEM] Example 2
F

Facchin, C., [R] betareg
Fai, A. H.-T., [ME] mixed
Fair, R. C., [TS] forecast solve
Faires, D. J., [M-5] forecast solve
Fan, J., [R] lpoly
Fan, H., [ADAPT] gsdesign logrank
Fan, W., [ADAPT] gsdesign logrank
Fan, Y.-A., [R] npregress, [R] npregress intro, [R] npregress kernel
Fan, W., [ADAPT] gsdesign logrank
Fan, X., [META] Intro
Fan, Y.-A., [R] tabulate twoway
Fang, K.-T., [CM] cmmprobit
Farbmacher, H., [R] churdle
Farrell, M. J., [M-5] LinearProgram( )
Farrell, M. H., [CAUSAL] discim knn
Farewell, D. M., [G-2] graph twoway
Ferson, E., [R] frontier, [XT] xtfrontier
Fester, A., [TS] npregress intro, [R] npregress kernel
Farrell, M. J., [M-5] LinearProgram( )
Fé, E., [R] frontier, [XT] xtfrontier
Feinebl, M., [XT] xtreg
Feiveson, A. H., [PSS-2] Intro (power), [R] nleom, [R] ranksum
Feldman, G. W., [ME] mixed
Fellman, G. W., [ME] mixed
Feldman, G. W., [ME] mixed
Feldman, G. W., [ME] mixed
Feldman, B., [ADAPT] gs
Feng, S., [MI] Intro substantive
Fenger-Gron, M., [R] reri
Ferguson, E., [META] meta summarize
Fernández, P., [ME] mixed
Fernández-Cornejo, J., [ERM] eintreg
Fernández-Feliz, B. M., [R] logistic, [R] logit
Fernández-Villaverde, J., [DSGE] Intro 1, [DSGE] dsgenl
Ferrara, A., [R] ivregress
Ferrari, S. L. P., [R] betareg
Ferreira, P. L., [BMA] bmastats lps
Ferri, H. A., [R] kappa
Festinger, L., [R] ranksum
Fibrinogen Studies Collaboration, [ST] stcox postestimation

Fiddell, L. S., [MV] discrim
Fiedler, J., [P] PyStata integration
Field, A., [MI] mi estimate, [MI] mi impute, [XT] xtgee
Field, C. A., [R] bootstrap
Fielding, K., [PSS-2] power
Fieller, E. C., [R] pkequiv
Fienberg, S. E., [BAYES] Intro, [BMA] bmaregress, [R] kwallis, [R] tabulate twoway
Fillit, H., [ADAPT] gsdesign twomeans
Filon, L. N. G., [R] correlate
Filoso, V., [R] regress
Finazzi, S., [R] estat gof
Finch, S., [R] esize
Findley, D. F., [R] estat ic
Findley, T. W., [R] ladder
Fine, J. P., [ST] stcrreg
Finlay, K., [R] ivprobit, [R] ivregress, [R] ivtobit
Finn, R. S., [ADAPT] gsdesign logrank
Finney, D. J., [IRT] irt 3pl, [R] probit, [R] tabulate twoway
Fiocco, M., [ST] stcrreg, [ST] stcrreg postestimation
Fiore, M. C., [META] meta mvgress
Fiorentini, G., [TS] mgarch
Fiorello, P. M., [ADAPT] gsdesign twoproportions
Fiorio, C. V., [R] kcstat
Fisher, N. I., [R] regress postestimation time series
Fisher, D., [R] stata gof
Fiset, M., [META] Intro
Fishell, E., [R] kappa
Fisher, D., [R] demandsys
Fisher, N. I., [R] regress postestimation time series
Fiske, D. W., [SEM] Example 17
Fitzmaurice, G. M., [ME] me, [ME] menl, [ME] mixed
Fix, E., [MV] discrim kkn
Flaat, A., [D] merge
Flahault, A., [CAUSAL] Intro
Futuyma, D. J., [MV] measure_option
Fyler, D. C., [R] Epitab
Fyles, A., [ST] stcrreg, [ST] stcrreg postestimation

G
Gabriel, K. R., [MV] biplot
Galanti, M. R., [XT] xtgee
Galati, J. C., [MI] Intro substantive, [MI] Intro, [MI] mi estimate
Galbraith, R. F., [META] meta, [META] meta galbraithplot
Galecki, A. T., [ME] estat wcorrelation, [ME] mixed
Gali, J., [TS] estat sbsingle
Galiani, S., [CAUSAL] teffects intro, [CAUSAL] teffects intro advanced
Gall, J.-R. L., [R] estat gof, [R] logistic
Gallacher, D., [D] icd
Gallant, A. R., [R] ivregress
García, R., [TS] Diagnostic plots
García, B., [R] diagnostic plots
Gao, M., [R] npregress series, [TS] arima
Garbow, B. S., [P] matrix symeigen
García-Esteban, R., [LASSO] Lasso intro, [LASSO] Inference examples, [M-5] LinearProgram()
García-Filion, P., [ADAPT] gsdesign twomeans

Gardner, E. S., Jr., [TS] tsmooth dexponential, [TS] tsmooth hwinters
Gardner, J., [XT] xtreg
Garnett, W. R., [BAYES] bayesmh
Garrett, J. M., [ST] stcox PH-assumption tests
Garsd, A., [R] exlogistic
Gasparini, A., [META] meta meregess, [META] meta mvregress
Gasser, T., [R] lpoly
Gast, C., [ADAPT] gsdesign usermethod
Gastwirth, J. L., [R] sdttest
Gatto, N. M., [CAUSAL] Intro
Gauss, J. C. F., [R] regress
Gautschi, W., [M-5] Quadrature()
Gel, Y. R., [R] sdttest
Gelade, W., [R] summarize
Gelfand, A. E., [BAYES] Intro, [BAYES] bayesmh, [MI] mi impute chained
Gelman, R., [R] margins
Geman, D., [BAYES] Intro, [MI] mi impute chained
Geman, S., [BAYES] Intro, [MI] mi impute chained
Genadek, K., [R] mlexp
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