## Combined subject table of contents

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

### Getting started

**Data manipulation and management**
- Basic data commands
- Creating and dropping variables
- Functions and expressions
- Strings
- Dates and times
- Loading, saving, importing, and exporting data
- Combining data
- Certifying data

**Utilities**
- Basic utilities
- Error messages
- Stored results

**Graphics**
- Common graphs
- Distributional graphs
- Item response theory graphs
- Lasso graphs
- Meta-analysis graphs
- Multivariate graphs
- Quality control
- Regression diagnostic plots
- ROC analysis

**Statistics**
- ANOVA and related
- Basic statistics
- Bayesian analysis
- Binary outcomes
- Categorical outcomes
- Censored and truncated regression models
- Choice models
- Cluster analysis
- Correspondence analysis
- Count outcomes
- Discriminant analysis
- Do-it-yourself generalized method of moments
- Do-it-yourself maximum likelihood estimation
- Dynamic stochastic general equilibrium models
- Endogenous covariates
- Epidemiology and related
- Estimation related
- Exact statistics

- Reshaping datasets
- Labeling, display formats, and notes
- Changing and renaming variables
- Examining data
- File manipulation
- Miscellaneous data commands
- Multiple datasets in memory
- Multiple imputation

- Internet
- Data types and memory
- Advanced utilities

- Smoothing and densities
- Survival-analysis graphs
- Time-series graphs
- More statistical graphs
- Editing
- Graph utilities
- Graph schemes
- Graph concepts

- Longitudinal data/panel data
- Meta-analysis
- Mixed models
- Multidimensional scaling and biplots
- Multilevel mixed-effects models
- Multiple imputation
- Multivariate analysis of variance and related techniques
- Nonlinear regression
- Nonparametric statistics
- Ordinal outcomes
- Other statistics
- Pharmacokinetic statistics
- Power, precision, and sample size
- Quality control
- ROC analysis
- Rotation
- Sample selection models
Combined subject table of contents

- Extended regression models
- Factor analysis and principal components
- Finite mixture models
- Fractional outcomes
- Generalized linear models
- Indicator and categorical variables
- Item response theory
- Lasso
- Latent class models
- Linear regression and related
- Logistic and probit regression

Matrix commands
- Basics
- Programming

Programming
- Basics
- Program control
- Parsing and program arguments
- Console output
- Commonly used programming commands
- Debugging

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
- [U] Chapter 4
- [R] help
- [R] search

Resources for learning and using Stata
Stata’s help and search facilities
Display help in Stata
Search Stata documentation and other resources

Data manipulation and management

Basic data commands

- [D] Intro
- [D] Data management
- [D] codebook
- [D] Data types
- [D] Datetime
- [D] describe
- [D] edit
- [D] format
- [D] frames
- [D] frames intro
- [D] insobs
### Creating and dropping variables

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

[FN]  Date and time functions

[FN]  Mathematical functions

[FN]  Matrix functions

[R]  orthog ................................................. Orthogonalize variables and compute orthogonal polynomials

[FN]  Programming functions

[FN]  Random-number functions

[FN]  Selecting time-span functions

[FN]  Statistical functions

[FN]  String functions

[FN]  Trigonometric functions

### Functions and expressions

[U]  Section 12.4.2.1 ................................ Unicode string functions
[U]  Chapter 13 ................................................. Functions and expressions

[FN]  Date and time functions

[D]  egen ....................................................... Extensions to generate

[FN]  Mathematical functions

[FN]  Matrix functions

[FN]  Programming functions

[FN]  Random-number functions

[FN]  Selecting time-span functions

[FN]  Statistical functions

[FN]  String functions

[FN]  Trigonometric functions

### Strings

[U]  Section 12.4 ................................................. Strings

[U]  Section 12.4.2 ................................ Handling Unicode strings

[U]  Chapter 24 ............................................. Working with strings

[D]  Data types ................................................ Quick reference for data types
### Dates and times

- **Section 12.5.3** Date and time formats
- **Chapter 25** Working with dates and times
- **bcal** Business calendar file manipulation
- **Datetime** Date and time values and variables
- **Datetime business calendars** Business calendars
- **Datetime business calendars creation** Business calendars creation
- **Datetime display formats** Display formats for dates and times
- **Datetime translation** String to numeric date translation functions

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

- **Chapter 6 (GSM, GSU, GSW)** Using the Data Editor
- **Chapter 22** Entering and importing data
- **edit** Browse or edit data with Data Editor
- **export** Overview of exporting data from Stata
- **import** Overview of importing data into Stata
- **import dbase** Import and export dBase files
- **import delimited** Import and export delimited text data
- **import excel** Import and export Excel files
- **import fred** Import data from Federal Reserve Economic Data
- **import haver** Import data from Haver Analytics databases
- **import sas** Import SAS files
- **import sasxport5** Import and export data in SAS XPORT Version 5 format
- **import sasxport8** Import and export data in SAS XPORT Version 8 format
- **import spss** Import SPSS files
- **infile (fixed format)** Import text data in fixed format with a dictionary
- **infile (free format)** Import unformatted text data
- **infix (fixed format)** Import text data in fixed format
- **input** Enter data from keyboard
- **odbc** Load, write, or view data from ODBC sources
- **outfile** Export dataset in text format
- **save** Save Stata dataset
- **sysuse** Use shipped dataset
- **use** Load Stata dataset
- **webuse** Use dataset from Stata website

### Combining data

- **Chapter 23** Combining datasets
- **append** Append datasets
- **mi append** Append mi data
- **cross** Form every pairwise combination of two datasets
- **frget** Copy variables from linked frame
- **frlink** Link frames
- **joinby** Form all pairwise combinations within groups
- **merge** Merge datasets
- **mi merge** Merge mi data
### Certifying data

<table>
<thead>
<tr>
<th>Component</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>assert</td>
<td>Verify truth of claim</td>
</tr>
<tr>
<td>assertnested</td>
<td>Verify variables nested</td>
</tr>
<tr>
<td>checksum</td>
<td>Calculate checksum of file</td>
</tr>
<tr>
<td>_datasignature</td>
<td>Determine whether data have changed</td>
</tr>
<tr>
<td>datasignature</td>
<td>Determine whether data have changed</td>
</tr>
<tr>
<td>notes</td>
<td>Place notes in data</td>
</tr>
<tr>
<td>signestimationsample</td>
<td>Determine whether the estimation sample has changed</td>
</tr>
</tbody>
</table>

### Reshaping datasets

<table>
<thead>
<tr>
<th>Component</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>collapse</td>
<td>Make dataset of summary statistics</td>
</tr>
<tr>
<td>contract</td>
<td>Make dataset of frequencies and percentages</td>
</tr>
<tr>
<td>expand</td>
<td>Duplicate observations</td>
</tr>
<tr>
<td>expandcl</td>
<td>Duplicate clustered observations</td>
</tr>
<tr>
<td>fillin</td>
<td>Rectangularize dataset</td>
</tr>
<tr>
<td>obs</td>
<td>Increase the number of observations in a dataset</td>
</tr>
<tr>
<td>reshape</td>
<td>Convert data from wide to long form and vice versa</td>
</tr>
<tr>
<td>mi reshape</td>
<td>Reshape mi data</td>
</tr>
<tr>
<td>rolling</td>
<td>Rolling-window and recursive estimation</td>
</tr>
<tr>
<td>separate</td>
<td>Create separate variables</td>
</tr>
<tr>
<td>ssd</td>
<td>Making summary statistics data (sem only)</td>
</tr>
<tr>
<td>stack</td>
<td>Stack data</td>
</tr>
<tr>
<td>statsby</td>
<td>Collect statistics for a command across a by list</td>
</tr>
<tr>
<td>xpose</td>
<td>Interchange observations and variables</td>
</tr>
</tbody>
</table>

### Labeling, display formats, and notes

<table>
<thead>
<tr>
<th>Component</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Chapter 7 (GSM, GSU, GSW)</td>
<td>Using the Variables Manager</td>
</tr>
<tr>
<td>Section 12.5</td>
<td>Formats: Controlling how data are displayed</td>
</tr>
<tr>
<td>Section 12.6</td>
<td>Dataset, variable, and value labels</td>
</tr>
<tr>
<td>format</td>
<td>Set variables’ output format</td>
</tr>
<tr>
<td>label</td>
<td>Manipulate labels</td>
</tr>
<tr>
<td>label language</td>
<td>Labels for variables and values in multiple languages</td>
</tr>
<tr>
<td>labelbook</td>
<td>Label utilities</td>
</tr>
<tr>
<td>notes</td>
<td>Place notes in data</td>
</tr>
<tr>
<td>varmanage</td>
<td>Manage variable labels, formats, and other properties</td>
</tr>
</tbody>
</table>

### Changing and renaming variables

<table>
<thead>
<tr>
<th>Component</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Chapter 7 (GSM, GSU, GSW)</td>
<td>Using the Variables Manager</td>
</tr>
<tr>
<td>Chapter 26</td>
<td>Working with categorical data and factor variables</td>
</tr>
<tr>
<td>clonevar</td>
<td>Clone existing variable</td>
</tr>
<tr>
<td>destring</td>
<td>Convert string variables to numeric variables and vice versa</td>
</tr>
<tr>
<td>dyngen</td>
<td>Dynamically generate new values of variables</td>
</tr>
<tr>
<td>encode</td>
<td>Encode string into numeric and vice versa</td>
</tr>
<tr>
<td>generate</td>
<td>Create or change contents of variable</td>
</tr>
<tr>
<td>mvencode</td>
<td>Change missing values to numeric values and vice versa</td>
</tr>
<tr>
<td>order</td>
<td>Reorder variables in dataset</td>
</tr>
<tr>
<td>recode</td>
<td>Recode categorical variables</td>
</tr>
<tr>
<td>rename</td>
<td>Rename variable</td>
</tr>
<tr>
<td>rename group</td>
<td>Rename groups of variables</td>
</tr>
</tbody>
</table>
Examining data

- `chapter 6 (GSM, GSU, GSW)`
  - Using the Data Editor
- `cf`
  - Compare two datasets
- `cm summarize`
  - Summarize variables by chosen alternatives
- `codebook`
  - Describe data contents
- `compare`
  - Compare two variables
- `count`
  - Count observations satisfying specified conditions
- `describe`
  - Describe data in memory or in file
- `ds`
  - Compactly list variables with specified properties
- `duplicates`
  - Report, tag, or drop duplicate observations
- `edit`
  - Browse or edit data with Data Editor
- `gsort`
  - Ascending and descending sort
- `inspect`
  - Display simple summary of data's attributes
- `isid`
  - Check for unique identifiers
- `lookfor`
  - Search for string in variable names and labels
- `lv`
  - Letter-value displays
- `misstable`
  - Tabulate missing values
- `mi describe`
  - Describe mi data
- `mi misstable`
  - Tabulate pattern of missing values
- `ptile`
  - Create variable containing percentiles
- `stdescribe`
  - Describe survival-time data
- `summarize`
  - Summary statistics
- `svy: tabulate oneway`
  - One-way tables for survey data
- `svy: tabulate twoway`
  - Two-way tables for survey data
- `tabdisp`
  - Flexible table of summary statistics
- `tabstat`
  - Compact table of summary statistics
- `tabulate oneway`
  - One-way table of frequencies
- `tabulate twoway`
  - Two-way table of frequencies
- `tabulate, summarize()`
  - One- and two-way tables of summary statistics
- `xt describe`
  - Describe pattern of xt data

File manipulation

- `cd`
  - Change directory
- `cf`
  - Compare two datasets
- `changeeol`
  - Convert end-of-line characters of text file
- `checksum`
  - Calculate checksum of file
- `copy`
  - Copy file from disk or URL
- `dir`
  - Display filenames
- `erase`
  - Erase a disk file
- `filefilter`
  - Convert ASCII or binary patterns in a file
- `mkdir`
  - Create directory
- `rm dir`
  - Remove directory
- `type`
  - Display contents of a file
- `unicode convertfile`
  - Low-level file conversion between encodings
- `unicode translate`
  - Translate files to Unicode
- `zipfile`
  - Compress and uncompress files and directories in zip archive format
Multiple 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]  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 frame 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
[D]  frame rename ..................... Rename existing frame
[D]  frames ............................. Data frames
[D]  frames dir ....................... Display names of all frames in memory
[D]  frames intro ..................... Introduction to frames
[D]  frames reset ...................... Drop all frames from memory
[D]  frget .............................. Copy variables from linked frame
[D]  frlink .............................. Link frames

Multiple imputation

[MI]  mi add ............................ Add imputations from another mi dataset
[MI]  mi append ........................ Append mi data
[MI]  mi convert ........................ Change style of mi data
[MI]  mi copy ............................ Copy mi flongsep data
[MI]  mi describe ....................... Describe mi data
[MI]  mi erase ........................... Erase mi datasets
[MI]  mi expand ........................ Expand mi data
[MI]  mi export ........................ Export mi data
[MI]  mi export ice .................... Export mi data to ICE format
[MI]  mi export nhanes1 ............... Export mi data to NHANES format
[MI]  mi extract ....................... Extract original or imputed data from mi data
[MI]  mi import ........................ Import data into mi
[MI]  mi import flong ................. Import flong-like data into mi
### Utilities

#### Basic utilities

<table>
<thead>
<tr>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>mi import flongsep</code></td>
<td>Import flongsep-like data into mi</td>
</tr>
<tr>
<td><code>mi import ice</code></td>
<td>Import ice-format data into mi</td>
</tr>
<tr>
<td><code>mi import nhanes1</code></td>
<td>Import NHANES-format data into mi</td>
</tr>
<tr>
<td><code>mi import wide</code></td>
<td>Import wide-like data into mi</td>
</tr>
<tr>
<td><code>mi merge</code></td>
<td>Merge mi data</td>
</tr>
<tr>
<td><code>mi misstable</code></td>
<td>Tabulate pattern of missing values</td>
</tr>
<tr>
<td><code>mi passive</code></td>
<td>Generate/replace and register passive variables</td>
</tr>
<tr>
<td><code>mi ptrace</code></td>
<td>Load parameter-trace file into Stata</td>
</tr>
<tr>
<td><code>mi rename</code></td>
<td>Rename variable</td>
</tr>
<tr>
<td><code>mi replace0</code></td>
<td>Replace original data</td>
</tr>
<tr>
<td><code>mi reset</code></td>
<td>Reset imputed or passive variables</td>
</tr>
<tr>
<td><code>mi reshape</code></td>
<td>Reshape mi data</td>
</tr>
<tr>
<td><code>mi set</code></td>
<td>Declare multiple-imputation data</td>
</tr>
<tr>
<td><code>mi stsplit</code></td>
<td>Stsplit and stjoin mi data</td>
</tr>
<tr>
<td><code>mi update</code></td>
<td>Ensure that mi data are consistent</td>
</tr>
<tr>
<td><code>mi varying</code></td>
<td>Identify variables that vary across imputations</td>
</tr>
<tr>
<td><code>mi xeq</code></td>
<td>Execute command(s) on individual imputations</td>
</tr>
<tr>
<td><code>mi XXXset</code></td>
<td>Declare mi data to be svy, st, ts, xt, etc.</td>
</tr>
<tr>
<td><code>noupdate option</code></td>
<td>The noupdate option</td>
</tr>
<tr>
<td><code>Styles</code></td>
<td>Dataset styles</td>
</tr>
<tr>
<td><code>Workflow</code></td>
<td>Suggested workflow</td>
</tr>
</tbody>
</table>

### Utilities

#### Basic utilities

<table>
<thead>
<tr>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>Chapter 13 (GSM, GSU, GSW)</code></td>
<td>Using the Do-file Editor—automating Stata</td>
</tr>
<tr>
<td><code>Chapter 4</code></td>
<td>Stata's help and search facilities</td>
</tr>
<tr>
<td><code>Chapter 15</code></td>
<td>Saving and printing output—log files</td>
</tr>
<tr>
<td><code>Chapter 16</code></td>
<td>Do-files</td>
</tr>
<tr>
<td><code>about</code></td>
<td>Display information about your Stata</td>
</tr>
<tr>
<td><code>by</code></td>
<td>Repeat Stata command on subsets of the data</td>
</tr>
<tr>
<td><code>cls</code></td>
<td>Clear Results window</td>
</tr>
<tr>
<td><code>copyright</code></td>
<td>Display copyright information</td>
</tr>
<tr>
<td><code>do</code></td>
<td>Execute commands from a file</td>
</tr>
<tr>
<td><code>doedit</code></td>
<td>Edit do-files and other text files</td>
</tr>
<tr>
<td><code>exit</code></td>
<td>Exit Stata</td>
</tr>
<tr>
<td><code>help</code></td>
<td>Display help in Stata</td>
</tr>
<tr>
<td><code>level</code></td>
<td>Set default confidence level</td>
</tr>
<tr>
<td><code>log</code></td>
<td>Echo copy of session to file</td>
</tr>
<tr>
<td><code>obs</code></td>
<td>Increase the number of observations in a dataset</td>
</tr>
<tr>
<td><code>postest</code></td>
<td>Postestimation Selector</td>
</tr>
<tr>
<td><code>#review</code></td>
<td>Review previous commands</td>
</tr>
<tr>
<td><code>search</code></td>
<td>Search Stata documentation and other resources</td>
</tr>
<tr>
<td><code>set clevel</code></td>
<td>Set default credible level</td>
</tr>
<tr>
<td><code>translate</code></td>
<td>Print and translate logs</td>
</tr>
<tr>
<td><code>unicode translate</code></td>
<td>Translate files to Unicode</td>
</tr>
<tr>
<td><code>view</code></td>
<td>View files and logs</td>
</tr>
<tr>
<td><code>zipfile</code></td>
<td>Compress and uncompress files and directories in zip archive format</td>
</tr>
</tbody>
</table>
### Error messages

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

### Stored results

- **Section 13.5** Accessing coefficients and standard errors
- **Section 18.8** Accessing results calculated by other programs
- **Section 18.9** Accessing results calculated by estimation commands
- **Section 18.10** Storing results
- creturn Return c-class values
- ereturn Post the estimation results
- 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 table Compare estimation results
- estimates title Set title for estimation results
- _return Preserve stored results
- return Return stored results
- Stored results Stored results

### Internet

- **Chapter 29** Using the Internet to keep up to date
- ado update Update community-contributed packages
- checksum 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 and STB 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
Advanced utilities

[D] assert .......................................................... Verify truth of claim
[D] assertnested ................................................. Verify variables nested
[D] cd ................................................................. Change directory
[D] changeeol ..................................................... Convert end-of-line characters of text file
[D] checksum ...................................................... Calculate checksum of file
[D] copy ............................................................... Copy file from disk file
[P] _datasignature .............................................. Determine whether file have changed
[D] datasignature .................................................. Determine whether data have changed
[R] db ................................................................. Launch dialog
[P] Dialog programming ........................................... Dialog programming
[D] dir ................................................................. Display filenames
[P] discard .......................................................... Drop automatically loaded programs
[D] erase .............................................................. Erase a disk file
[P] file ................................................................. Read and write text and binary files
[D] filefilter ......................................................... Convert ASCII or binary patterns in a file
[D] hexdump .......................................................... Display hexadecimal report on file
[D] mkdir ............................................................ Create directory
[R] more .............................................................. The —more— message
[R] query .............................................................. Display system parameters
[P] quietly ............................................................. Quietly and noisily perform Stata command
[D] rmdir ............................................................... Remove directory
[R] set ................................................................. Overview of system parameters
[R] set cformat ...................................................... Format settings for coefficient tables
[R] set_defaults .................................................... Reset system parameters to original Stata defaults
[R] set emptycells ................................................ Set what to do with empty cells in interactions
[R] set iter ............................................................. Control iteration settings
[P] set locale_functions .......................................... Specify default locale for functions
[P] set locale_ui .................................................... Specify a localization package for the user interface
[R] set rng ............................................................ Set which random-number generator (RNG) to use
[R] set rngstream .................................................. Specify the stream for the stream random-number generator
[R] set seed .......................................................... Specify random-number seed and state
[R] set showbaselevels .......................................... Display settings for coefficient tables
[D] shell ............................................................... Temporarily invoke operating system
[P] signestimationsample ........................................... Determine whether the estimation sample has changed
[P] smcl ............................................................... Stata Markup and Control Language
[P] syssdir ........................................................... Query and set system directories
[D] type ................................................................. Display contents of a file
[D] unicode collator .............................................. Language-specific Unicode collators
[D] unicode convertfile .......................................... Low-level file conversion between encodings
[D] unicode encoding ............................................ Unicode encoding utilities
[D] unicode locale ................................................... Unicode locale utilities
[D] vl ................................................................. Manage variable lists
[D] vl create ........................................................ Create and modify user-defined variable lists
[D] vl drop .......................................................... Drop variable lists or variables from variable lists
[D] vl list .............................................................. List contents of variable lists
[D] vl rebuild ........................................................ Rebuild variable lists
Common graphs

[G-1] Graph intro ............................................. Introduction to graphics
[G-2] graph ...................................................... The graph command
[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 multiple graphs
[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 lfit .................................... Twoway linear prediction plots
[G-2] graph twoway lfitci .................................. 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 lpoly ................................. 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
<table>
<thead>
<tr>
<th>Graph Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>graph twoway pcarrow</code></td>
<td>Paired-coordinate plot with arrows</td>
</tr>
<tr>
<td><code>graph twoway pcarrowi</code></td>
<td>Twoway pcarrow with immediate arguments</td>
</tr>
<tr>
<td><code>graph twoway pcapsym</code></td>
<td>Paired-coordinate plot with spikes and marker symbols</td>
</tr>
<tr>
<td><code>graph twoway pci</code></td>
<td>Twoway paired-coordinate plot with immediate arguments</td>
</tr>
<tr>
<td><code>graph twoway pccapsym</code></td>
<td>Paired-coordinate plot with spikes</td>
</tr>
<tr>
<td><code>graph twoway qfit</code></td>
<td>Twoway quadratic prediction plots</td>
</tr>
<tr>
<td><code>graph twoway qfitci</code></td>
<td>Twoway quadratic prediction plots with CIs</td>
</tr>
<tr>
<td><code>graph twoway rarea</code></td>
<td>Range plot with area shading</td>
</tr>
<tr>
<td><code>graph twoway rbar</code></td>
<td>Range plot with bars</td>
</tr>
<tr>
<td><code>graph twoway rcap</code></td>
<td>Range plot with capped spikes</td>
</tr>
<tr>
<td><code>graph twoway rcapsym</code></td>
<td>Range plot with spikes capped with marker symbols</td>
</tr>
<tr>
<td><code>graph twoway rconnected</code></td>
<td>Range plot with connected lines</td>
</tr>
<tr>
<td><code>graph twoway rline</code></td>
<td>Range plot with lines</td>
</tr>
<tr>
<td><code>graph twoway rscatter</code></td>
<td>Range plot with markers</td>
</tr>
<tr>
<td><code>graph twoway rspike</code></td>
<td>Range plot with spikes</td>
</tr>
<tr>
<td><code>graph twoway scatter</code></td>
<td>Scatterplot</td>
</tr>
<tr>
<td><code>graph twoway scatteri</code></td>
<td>Scatter with immediate arguments</td>
</tr>
<tr>
<td><code>graph twoway spike</code></td>
<td>Twoway spike plots</td>
</tr>
<tr>
<td><code>graph twoway tsline</code></td>
<td>Twoway line plots</td>
</tr>
<tr>
<td><code>graph use</code></td>
<td>Display graph stored on disk</td>
</tr>
<tr>
<td><code>histogram</code></td>
<td>Histograms for continuous and categorical variables</td>
</tr>
<tr>
<td><code>marginsplot</code></td>
<td>Graph results from margins (profile plots, etc.)</td>
</tr>
<tr>
<td><code>palette</code></td>
<td>Display palettes of available selections</td>
</tr>
<tr>
<td><code>cumul</code></td>
<td>Cumulative distribution</td>
</tr>
<tr>
<td><code>Diagnostic plots</code></td>
<td>Distributional diagnostic plots</td>
</tr>
<tr>
<td><code>dotplot</code></td>
<td>Comparative distribution dotplots</td>
</tr>
<tr>
<td><code>histogram</code></td>
<td>Histograms for continuous and categorical variables</td>
</tr>
<tr>
<td><code>ladder</code></td>
<td>Ladder of powers</td>
</tr>
<tr>
<td><code>spikeplot</code></td>
<td>Spike plots and rootograms</td>
</tr>
<tr>
<td><code>sunflower</code></td>
<td>Density-distribution sunflower plots</td>
</tr>
<tr>
<td><code>biplot</code></td>
<td>Biplots</td>
</tr>
<tr>
<td><code>irtgraph icc</code></td>
<td>Item characteristic curve plot</td>
</tr>
<tr>
<td><code>irtgraph iif</code></td>
<td>Item information function plot</td>
</tr>
<tr>
<td><code>irtgraph tcc</code></td>
<td>Test characteristic curve plot</td>
</tr>
<tr>
<td><code>irtgraph tif</code></td>
<td>Test information function plot</td>
</tr>
<tr>
<td><code>coefpath</code></td>
<td>Plot path of coefficients after lasso</td>
</tr>
<tr>
<td><code>cvplot</code></td>
<td>Plot cross-validation function after lasso</td>
</tr>
<tr>
<td><code>estat bubbleplot</code></td>
<td>Bubble plots after meta regress</td>
</tr>
<tr>
<td><code>meta forestplot</code></td>
<td>Forest plots</td>
</tr>
<tr>
<td><code>meta funnelplot</code></td>
<td>Funnel plots</td>
</tr>
<tr>
<td><code>meta labbeplot</code></td>
<td>L’Abbé plots</td>
</tr>
</tbody>
</table>
### Multivariate graphs

<table>
<thead>
<tr>
<th>[MV]</th>
<th>biplot</th>
<th>Postestimation tools for biplot</th>
</tr>
</thead>
<tbody>
<tr>
<td>[MV]</td>
<td>ca postestimation</td>
<td>Postestimation tools for ca and camat</td>
</tr>
<tr>
<td>[MV]</td>
<td>ca postestimation plots</td>
<td>Postestimation plots for ca and camat</td>
</tr>
<tr>
<td>[MV]</td>
<td>cluster dendrogram</td>
<td>Dendrograms for hierarchical cluster analysis</td>
</tr>
<tr>
<td>[MV]</td>
<td>mca postestimation</td>
<td>Postestimation tools for mca</td>
</tr>
<tr>
<td>[MV]</td>
<td>mca postestimation plots</td>
<td>Postestimation plots for mca</td>
</tr>
<tr>
<td>[MV]</td>
<td>mds postestimation</td>
<td>Postestimation tools for mds, mdsmat, and mdslong</td>
</tr>
<tr>
<td>[MV]</td>
<td>mds postestimation plots</td>
<td>Postestimation plots for mds, mdsmat, and mdslong</td>
</tr>
<tr>
<td>[MV]</td>
<td>procrustes postestimation</td>
<td>Postestimation tools for procrustes</td>
</tr>
<tr>
<td>[MV]</td>
<td>scoreplot</td>
<td>Score and loading plots</td>
</tr>
<tr>
<td>[MV]</td>
<td>screeplot</td>
<td>Scree plot of eigenvalues</td>
</tr>
</tbody>
</table>

### Quality control

<table>
<thead>
<tr>
<th>[R]</th>
<th>QC</th>
<th>Quality control charts</th>
</tr>
</thead>
<tbody>
<tr>
<td>[R]</td>
<td>cusum</td>
<td>Cusum plots and tests for binary variables</td>
</tr>
<tr>
<td>[R]</td>
<td>serrbar</td>
<td>Graph standard error bar chart</td>
</tr>
</tbody>
</table>

### Regression diagnostic plots

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

### ROC analysis

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

### Smoothing and densities

<table>
<thead>
<tr>
<th>[R]</th>
<th>kdensity</th>
<th>Univariate kernel density estimation</th>
</tr>
</thead>
<tbody>
<tr>
<td>[R]</td>
<td>lowess</td>
<td>Lowess smoothing</td>
</tr>
<tr>
<td>[R]</td>
<td>lpoly</td>
<td>Kernel-weighted local polynomial smoothing</td>
</tr>
</tbody>
</table>

### Survival-analysis graphs

<table>
<thead>
<tr>
<th>[ST]</th>
<th>ltable</th>
<th>Life tables for survival data</th>
</tr>
</thead>
<tbody>
<tr>
<td>[ST]</td>
<td>stci</td>
<td>Confidence intervals for means and percentiles of survival time</td>
</tr>
<tr>
<td>[ST]</td>
<td>stcox PH-assumption tests</td>
<td>Tests of proportional-hazards assumption</td>
</tr>
<tr>
<td>[ST]</td>
<td>stcurve</td>
<td>Plot survivor, hazard, cumulative hazard, or cumulative incidence function</td>
</tr>
<tr>
<td>[ST]</td>
<td>strate</td>
<td>Tabulate failure rates and rate ratios</td>
</tr>
<tr>
<td>[ST]</td>
<td>sts graph</td>
<td>Graph the survivor, hazard, or cumulative hazard function</td>
</tr>
</tbody>
</table>

### Time-series graphs

<table>
<thead>
<tr>
<th>[TS]</th>
<th>corrgram</th>
<th>Tabulate and graph autocorrelations</th>
</tr>
</thead>
<tbody>
<tr>
<td>[TS]</td>
<td>cumsp</td>
<td>Graph cumulative spectral distribution</td>
</tr>
</tbody>
</table>
### Combined subject table of contents

| [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

| [BAYES] bayesgraph | Graphical summaries and convergence diagnostics |
| [PSS-3] ciwidth, graph | Graph results from the ciwidth command |
| [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 |
| [PSS-2] power, graph | Graph results from the power command |
| [R] stem | Stem-and-leaf displays |
| [TE] tebalance box | Covariate balance box |
| [TE] tteffects overlap | Overlay plots |
| [XT] xtline | Panel-data line plots |

### Editing

| [G-1] Graph Editor | Graph Editor |

### 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 |

### 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 |

### Graph concepts

| [G-4] Concept: repeated options | Interpretation of repeated options |
| [G-4] text | Text in graphs |
Statistics

ANOVA and related

[U] Chapter 27  Overview of Stata estimation commands
[R] anova  Analysis of variance and covariance
[R] contrast  Contrasts and linear hypothesis tests after estimation
[R] icc  Intraclss correlation coefficients
[R] loneway  Large one-way ANOVA, random effects, and reliability
[MV] manova  Multivariate analysis of variance and covariance
[ME] meglm  Multilevel mixed-effects generalized linear model
[ME] mixed  Multilevel mixed-effects linear regression
[R] oneway  One-way analysis of variance
[R] pkcross  Analyze crossover experiments
[R] pkshape  Reshape (pharmacokinetic) Latin-square data
[R] pwcompare  Pairwise comparisons
[R] regress  Linear regression
[XT] xtreg  Fixed-, between-, and random-effects and population-averaged linear models

Basic statistics

[R] anova  Analysis of variance and covariance
[R] bitest  Binomial probability test
[R] ci  Confidence intervals for means, proportions, and variances
[R] correlate  Correlations of variables
[D] egen  Extensions to generate
[R] esize  Effect size based on mean comparison
[R] icc  Intraclass correlation coefficients
[R] mean  Estimate means
[R] misstable  Tabulate missing values
[MV] mvtest  Multivariate tests
[R] oneway  One-way analysis of variance
[R] proportion  Estimate proportions
[R] prtest  Tests of proportions
[R] pwmean  Pairwise comparisons of means
[R] ranksum  Equality tests on unmatched data
[R] ratio  Estimate ratios
[R] regress  Linear regression
[R] sdtest  Variance-comparison tests
[R] signrank  Equality tests on matched data
[D] statsby  Collect statistics for a command across a by list
[R] summarize  Summary statistics
[R] table  Flexible table of summary statistics
[R] tabstat  Compact table of summary statistics
[R] tabulate oneway  One-way table of frequencies
[R] tabulate twoway  Two-way table of frequencies
[R] tabulate, summarize()  One- and two-way tables of summary statistics
[R] total  Estimate totals
[R] ttest  \( t \) tests (mean-comparison tests)
[R] ztest  \( z \) tests (mean-comparison tests, known variance)
Bayesian analysis

Section 27.33 .......................... 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: bivreg .......................... Bayesian bivariate probit regression
bayes: clogit .......................... Bayesian complementary log-log regression
bayes: fracreg .......................... Bayesian fractional response regression
bayes: glm .......................... Bayesian generalized linear models
bayes: gnbrreg .......................... 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: hetoprobit .......................... Bayesian heteroskedastic ordered 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: 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: melogit .......................... Bayesian multilevel ordered logistic regression
bayes: meoprobit .......................... Bayesian multilevel ordered probit regression
bayes: menbreg .......................... Bayesian multilevel negative binomial regression
bayes: meologit .......................... Bayesian multilevel ordered logistic regression
bayes: meprobit .......................... Bayesian multinomial probit regression
bayes: mlogit .......................... Bayesian multinomial logistic regression
bayes: mlogprobit .......................... 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: poissson .......................... Bayesian Poisson regression
bayes: probit .......................... Bayesian probit regression
bayes: regress .......................... Bayesian linear regression
bayes: streg .......................... Bayesian parametric survival models
bayes: tnmbreg .......................... Bayesian truncated negative binomial regression
bayes: tobit .......................... Bayesian tobit regression
bayes: tpoisson .......................... Bayesian truncated Poisson regression
bayes: truncreg .......................... Bayesian truncated regression
bayes: zinnb .......................... Bayesian zero-inflated negative binomial regression
### Binary outcomes

<table>
<thead>
<tr>
<th>[U]</th>
<th>Chapter 20</th>
<th>Estimation and postestimation commands</th>
</tr>
</thead>
<tbody>
<tr>
<td>[U]</td>
<td>Section 27.4</td>
<td>Binary outcomes</td>
</tr>
<tr>
<td>[BAYES]</td>
<td>Bayesian estimation</td>
<td>Bayesian estimation commands</td>
</tr>
<tr>
<td>[R]</td>
<td>binreg</td>
<td>Generalized linear models: Extensions to the binomial family</td>
</tr>
<tr>
<td>[R]</td>
<td>biprobit</td>
<td>Bivariate probit regression</td>
</tr>
<tr>
<td>[R]</td>
<td>clog</td>
<td>Complementary log-log regression</td>
</tr>
<tr>
<td>[LASSO]</td>
<td>dslogit</td>
<td>Double-selection lasso logistic regression</td>
</tr>
<tr>
<td>[ERM]</td>
<td>eprobit</td>
<td>Extended probit regression</td>
</tr>
<tr>
<td>[TE]</td>
<td>etffects</td>
<td>Endogenous treatment-effects estimation</td>
</tr>
<tr>
<td>[R]</td>
<td>exlogistic</td>
<td>Exact logistic regression</td>
</tr>
<tr>
<td>[FMM]</td>
<td>fmm estimation</td>
<td>Fitting finite mixture models</td>
</tr>
<tr>
<td>[R]</td>
<td>glm</td>
<td>Generalized linear models</td>
</tr>
<tr>
<td>[R]</td>
<td>heckprobit</td>
<td>Probit model with sample selection</td>
</tr>
<tr>
<td>[R]</td>
<td>hetprobit</td>
<td>Heteroskedastic probit model</td>
</tr>
<tr>
<td>[IRT]</td>
<td>irt 1pl</td>
<td>One-parameter logistic model</td>
</tr>
<tr>
<td>[IRT]</td>
<td>irt 2pl</td>
<td>Two-parameter logistic model</td>
</tr>
<tr>
<td>[IRT]</td>
<td>irt 3pl</td>
<td>Three-parameter logistic model</td>
</tr>
<tr>
<td>[IRT]</td>
<td>irt hybrid</td>
<td>Hybrid IRT models</td>
</tr>
<tr>
<td>[R]</td>
<td>ivprobit</td>
<td>Probit model with continuous endogenous covariates</td>
</tr>
<tr>
<td>[R]</td>
<td>logistic</td>
<td>Logistic regression, reporting odds ratios</td>
</tr>
<tr>
<td>[R]</td>
<td>logit</td>
<td>Logistic regression, reporting coefficients</td>
</tr>
<tr>
<td>[ME]</td>
<td>mecloglog</td>
<td>Multilevel mixed-effects complementary log-log regression</td>
</tr>
<tr>
<td>[ME]</td>
<td>melogit</td>
<td>Multilevel mixed-effects logistic regression</td>
</tr>
<tr>
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<td>meprobit</td>
<td>Multilevel mixed-effects probit regression</td>
</tr>
<tr>
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<td>pologit</td>
<td>Partialing-out lasso logistic regression</td>
</tr>
<tr>
<td>[R]</td>
<td>probit</td>
<td>Probit regression</td>
</tr>
<tr>
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<td>rocfit</td>
<td>Parametric ROC models</td>
</tr>
<tr>
<td>[R]</td>
<td>rocreg</td>
<td>Receiver operating characteristic (ROC) regression</td>
</tr>
<tr>
<td>[R]</td>
<td>scobit</td>
<td>Skewed logistic regression</td>
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<td>t efects ipwra</td>
<td>Inverse-probability-weighted regression adjustment</td>
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<td>t efects nnmatch</td>
<td>Nearest-neighbor matching</td>
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<tr>
<td>[TE]</td>
<td>t efects psmatch</td>
<td>Propensity-score matching</td>
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### Categorical outcomes

<table>
<thead>
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<th>Package</th>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>[TE]</td>
<td>teffects ra</td>
<td>Regression adjustment</td>
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<td>[LASSO]</td>
<td>xpologit</td>
<td>Cross-fit partialing-out lasso logistic regression</td>
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<td>xtcloglog</td>
<td>Random-effects and population-averaged cloglog models</td>
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<td>xteprobit</td>
<td>Extended random-effects probit regression</td>
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<td>xlogit</td>
<td>Fixed-effects, random-effects, and population-averaged logit models</td>
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<tr>
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<td>xprobit</td>
<td>Random-effects and population-averaged probit models</td>
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### Censored and truncated regression models

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<th>Package</th>
<th>Command</th>
<th>Description</th>
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</thead>
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<tr>
<td>[R]</td>
<td>clogit</td>
<td>Conditional (fixed-effects) logistic regression</td>
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<td>cmelogit</td>
<td>Conditional logit (McFadden’s) choice model</td>
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<td>Mixed logit choice model</td>
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<td>[CM]</td>
<td>cmmprobit</td>
<td>Multinomial probit choice model</td>
</tr>
<tr>
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<td>Panel-data mixed logit choice model</td>
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<td>Fitting finite mixture models</td>
</tr>
<tr>
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<td>Nominal response model</td>
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<tr>
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<td>Multinomial (polytomous) logistic regression</td>
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<td>[R]</td>
<td>mprobit</td>
<td>Multinomial probit regression</td>
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<td>nlogit</td>
<td>Nested logit regression</td>
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<td>Stereotype logistic regression</td>
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<td>Cragg hurdle regression</td>
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<td>cpoisson</td>
<td>Censored Poisson regression</td>
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<td>[ERM]</td>
<td>eintreg</td>
<td>Extended interval regression</td>
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<td>Heckman selection model</td>
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<td>Ordered probit model with sample selection</td>
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<td>heckprobit</td>
<td>Probit model with sample selection</td>
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<td>Multilevel mixed-effects interval regression</td>
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<td>Multilevel mixed-effects parametric survival models</td>
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<td>Multilevel mixed-effects tobit regression</td>
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<td>Parametric models for interval-censored survival-time data</td>
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<td>Parametric survival models</td>
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<td>Treatment-effects estimation for observational survival-time data</td>
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<td>tnbreg</td>
<td>Truncated negative binomial regression</td>
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<td>[R]</td>
<td>tobit</td>
<td>Tobit regression</td>
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<tr>
<td>[R]</td>
<td>tpoisson</td>
<td>Truncated Poisson regression</td>
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<td>Truncated regression</td>
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<td>Random-effects regression with sample selection</td>
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<td>Random-effects interval-data regression models</td>
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<td>[XT]</td>
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<td>Random-effects parametric survival models</td>
</tr>
<tr>
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Choice models

[Intro] Section 27.10 Choice models
[CM] Intro 1 Interpretation of choice models
[CM] Intro 2 Data layout
[CM] Intro 3 Descriptive statistics
[CM] Intro 4 Estimation commands
[CM] Intro 5 Models for discrete choices
[CM] Intro 6 Models for rank-ordered alternatives
[CM] Intro 7 Models for panel data
[CM] Intro 8 Random utility models, assumptions, and estimation

[CM] cmchoiceset Tabulate choice sets
[CM] cmclogit Conditional logit (McFadden’s) choice model
[CM] cmmixlogit Mixed logit choice model
[CM] cmmprobit Multinomial probit choice model
[CM] cmrologit Rank-ordered logit choice model
[CM] cmroprobit Rank-ordered probit choice model
[CM] cmsample Display reasons for sample exclusion
[CM] cmset Declare data to be choice model data
[CM] cmsummarize Summarize variables by chosen alternatives
[CM] cmtab Tabulate chosen alternatives
[CM] cmxtmixlogit Panel-data mixed logit choice model
[CM] margins Adjusted predictions, predictive margins, and marginal effects
[CM] nlogit Nested logit regression

Cluster analysis

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

Correspondence analysis

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

Count outcomes

[U] Chapter 20 Estimation and postestimation commands
[U] Section 27.8 Count outcomes
[U] Section 27.15.3 Discrete outcomes with panel data
### Bayesian estimation
- *Bayesian estimation commands*
- `cpoisson` — Censored Poisson regression
- `dspoisson` — Double-selection lasso Poisson regression
- `et effects` — Endogenous treatment-effects estimation
- `etpoisson` — Poisson regression with endogenous treatment effects
- `expoisson` — Exact Poisson regression
- `fmm estimation` — Fitting finite mixture models
- `heckpoisson` — Poisson regression with sample selection
- `mnbreg` — Multilevel mixed-effects negative binomial regression
- `mepoisson` — Multilevel mixed-effects Poisson regression
- `nbreg` — Negative binomial regression
- `poisson` — Poisson regression
- `popoisson` — Partialing-out lasso Poisson regression
- `teffects aipw` — Augmented inverse-probability weighting
- `teffects ipw` — Inverse-probability weighting
- `teffects ipwra` — Inverse-probability-weighted regression adjustment
- `teffects mmatch` — Nearest-neighbor matching
- `teffects psmatch` — Propensity-score matching
- `tpoisson` — Truncated Poisson regression
- `tnbreg` — Truncated negative binomial regression
- `xpopoisson` — Cross-fit partialing-out lasso Poisson regression
- `xtnbreg` — Fixed-effects, random-effects, & population-averaged negative binomial models
- `xtpoisson` — Fixed-effects, random-effects, and population-averaged Poisson models
- `zinb` — Zero-inflated negative binomial regression
- `zip` — Zero-inflated Poisson regression

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

### Do-it-yourself generalized method of moments
- `gmm` — Generalized method of moments estimation
- `matrix` — Introduction to matrix commands

### Do-it-yourself maximum likelihood estimation
- `ml` — Maximum likelihood estimation
- `mlexp` — Maximum likelihood estimation of user-specified expressions

### Dynamic stochastic general equilibrium models
- `Intro` — Introduction

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**Discriminant analysis**

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

---

**Do-it-yourself generalized method of moments**

- `Section 27.23` — Generalized method of moments (GMM)
- `gmm` — Generalized method of moments estimation
- `matrix` — Introduction to matrix commands

---

**Do-it-yourself maximum likelihood estimation**

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

---

**Dynamic stochastic general equilibrium models**

- `Section 27.28` — Dynamic stochastic general equilibrium (DSGE) models
- `Intro` — Introduction
Endogenous covariates

[DSGE] Intro 2  ........................................ Learning the syntax
[DSGE] Intro 3  ........................................ Classic DSGE examples
[DSGE] Intro 3a ........................................ New Keynesian model
[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
[DSGE] dsge ........................................ Linear dynamic stochastic general equilibrium models
[DSGE] dsge postestimation ............................. Postestimation tools for dsge
[DSGE] dsge1 ........................................ Nonlinear dynamic stochastic general equilibrium models
[DSGE] dsge1 postestimation ............................. Postestimation tools for dsge1
[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
[TE] eteffects .......................................... Endogenous treatment-effects estimation
[TE] etpoisson ........................................ Poisson regression with endogenous treatment effects
[TE] eteregress ...................................... Linear regression with endogenous treatment effects
[TS] forecast .......................................... Econometric model forecasting
[R] gmm ................................................. Generalized method of moments estimation
[R] ivpoisson ........................................ Poisson model with continuous endogenous covariates
[R] ivprobit ........................................ Probit model with continuous endogenous covariates
[R] ivregress ......................................... Single-equation instrumental-variables regression
[R] xivregress ........................................ Probit model with continuous endogenous covariates
[R] xivpoisson ........................................ Poisson model with continuous endogenous covariates
[LASSO] reg3 ........................................ Three-stage estimation for systems of simultaneous equations
[LASSO] xpoivregress ................................. Cross-fit partialing-out lasso instrumental-variables regression
[XT] xtabond ........................................ Arellano–Bond linear dynamic panel-data estimation
Epidemiology and related

Generalized linear models: Extensions to the binomial family
Brier score decomposition
Conditional (fixed-effects) logistic regression
Direct and indirect standardization
Tables for epidemiologists
Exact logistic regression
Exact Poisson regression
Generalized linear models
Introduction to ICD commands
ICD-10 diagnosis codes
ICD-10-CM diagnosis codes
ICD-10-PCS procedure codes
ICD-9-CM diagnosis codes
ICD-9-CM procedure codes
Interrater agreement
Logistic regression, reporting odds ratios
Negative binomial regression
Pharmaceutical (biopharmaceutical) data
Generate pharmacokinetic measurement dataset
Analyze crossover experiments
Perform bioequivalence tests
Calculate pharmacokinetic measures
Reshape (pharmacokinetic) Latin-square data
Summarize pharmacokinetic data
Poisson regression
Receiver operating characteristic (ROC) analysis
Tests of equality of ROC areas
Parametric ROC models
Nonparametric ROC analysis
Symmetry and marginal homogeneity tests
Two-way table of frequencies

Also see Multilevel mixed-effects models, Survival analysis, Structural equation modeling, and Treatment effects.

Estimation related

Calculating and interpreting BIC
Define and list constraints
Displaying exponentiated coefficients
Estimation options
Fractional polynomial regression
Extended regression models

- ERM options
- Intro 1
- Intro 2
- Intro 3
- Intro 4
- Intro 5
- Intro 6
- Intro 7
- Intro 8
- Intro 9
- eintreg
- eintreg postestimation
- eintreg predict
- eoprobit
- eoprobit postestimation
- eoprobit predict
- eprobit
- eprobit postestimation
- eprobit predict
- eregress
- eregress postestimation
- eregress predict
- estat
teffects
- Example 1a

Exact statistics

- Section 27.8
- Section 27.11
- bitest
- centile
- ci
- dstdize
- Epitab
- exlogistic
- expoisson
- ksmirnov
- loneway
- power oneproportion
- ranksum
- roctab
- symmetry
- tabulate
twoway
- tetrachoric

- Maximize
- mfp
- mkspline
- stepwise
- vce_option
- vce_options

- Variance estimators
- Binomial probability test
- Report centile and confidence interval
- Confidence intervals for means, proportions, and variances
- Direct and indirect standardization
- Tables for epidemiologists
- Exact logistic regression
- Exact Poisson regression
- Kolmogorov–Smirnov equality-of-distributions test
- Large one-way ANOVA, random effects, and reliability
- Power analysis for a one-sample proportion test
- Equality tests on unmatched data
- Nonparametric ROC analysis
- Symmetry and marginal homogeneity tests
- Two-way table of frequencies
- Tetrachoric correlations for binary variables

Combined subject table of contents 23
Combined subject table of contents

**Finite mixture models**
- 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
- 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
- xteprobit ... Extended random-effects ordered probit regression
- xteprobit ... Extended random-effects probit regression
- xteregress ... Extended random-effects linear regression

**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**
- Section 27.26 ... Finite mixture models (FMMs)
- estat eform ... Display exponentiated coefficients
- estat lcmean ... Latent class marginal means
- estat lcprob ... Mixture of linear regression models
- Example 1a ... Covariates for class membership
- Example 1b ... Testing coefficients across class models
- Example 1c ... Component-specific covariates
- Example 2 ... Mixture of Poisson regression models
- Example 3 ... Zero-inflated models
- Example 4 ... Mixture cure models for survival data
- fmm ... Finite mixture models using the fmm prefix
- fmm estimation ... Fitting finite mixture models
- fmm intro ... Introduction to finite mixture models
- fmm postestimation ... Postestimation tools for fmm
Fractional outcomes

[BAYES] bayes: betareg .................................................. Bayesian beta regression
[BAYES] bayes: fracreg .................................................. Bayesian fractional response regression
[R] betareg ................................................................. Beta regression
[TE] eteffects ............................................................. Endogenous treatment-effects estimation
[FMM] fmm: betareg ...................................................... Finite mixtures of beta regression models
[R] fracreg ................................................................. Fractional response regression
[TE] tefeects ipw ......................................................... Inverse-probability weighting
[TE] tefeects nnmatch .................................................. Nearest-neighbor matching
[TE] tefeects psmatch .................................................. Propensity-score matching

Generalized linear models

[U] Chapter 20 ............................................................. Estimation and postestimation commands
[U] Section 27.9 ............................................................ Generalized linear models
[BAYES] bayes: glm ........................................................ Bayesian generalized linear models
[R] binreg ................................................................. Generalized linear models: Extensions to the binomial family
[FMM] fmm: glm ........................................................ Finite mixtures of generalized linear regression models
[R] fracreg ................................................................. Fractional response regression
[R] glm ................................................................. Generalized linear models
[XT] xtgee ................................................................. Fit population-averaged panel-data models by using GEE

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 27.27 ......................................................... 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 27.29 ............................................. 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] coefpath ............................................. Plot path of coefficients after lasso
[LASSO] cvplot .............................................. Plot cross-validation function after lasso
[LASSO] dslogit ............................................. Double-selection lasso logistic regression
[LASSO] dspoisson ......................................... 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
[LASSO] lasso examples .................................... Examples of lasso for prediction
[LASSO] lasso fitting ........................................ The process (in a nutshell) of fitting lasso models
[LASSO] lasso inference postestimation .................. Postestimation tools for lasso inferential models
[LASSO] lasso options ...................................... Lasso options for inferential models
[LASSO] lasso postestimation .............................. Postestimation tools for lasso for prediction
[LASSO] lassocoef ........................................ Display coefficients after lasso estimation results
[LASSO] lassogof .......................................... Goodness of fit after lasso for prediction
[LASSO] lassoinfo .......................................... Display information about lasso estimation results
[LASSO] lassoknots ....................................... Display knot table after lasso estimation
[LASSO] lassoselect ....................................... Select lambda after lasso
[LASSO] poiregress ........................................ Partialing-out lasso instrumental-variables regression
[LASSO] pologit ............................................ Partialing-out lasso logistic regression
[LASSO] popoisson ......................................... Partialing-out lasso Poisson regression
[LASSO] poregress .......................................... Partialing-out lasso linear regression
[LASSO] sqrtlasso ......................................... Square-root lasso for prediction and model selection
[LASSO] xpovereigress .................................. Cross-fit partialing-out lasso instrumental-variables regression
[LASSO] xpologit .......................................... Cross-fit partialing-out lasso logistic regression
[LASSO] xpopoisson ..................................... Cross-fit partialing-out lasso Poisson regression
[LASSO] xporegress ..................................... Cross-fit partialing-out lasso linear regression
Latent class models

[SEM] estat icmcean ............................................ Latent class marginal means
[SEM] estat icmprob ............................................ 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 5 ............................................. Learning the language: Path diagrams and command language
[SEM] Intro 2 ............................................. Tour of models

Linear regression and related

[SEM] Section 27.25 ............................................ Linear regression

[SEM] Chapter 27 ........................................... Overview of Stata estimation commands
[SEM] Chapter 20 ........................................... Estimation and postestimation commands
[SEM] areg ........................................................ Linear regression with a large dummy-variable set
[BAYES] Bayesian estimation ................................ Bayesian estimation commands
[R] cnst .......................................................... Constrained linear regression
[R] constraint ...................................................... Define and list constraints
[LASSO] dsregress .................................................. Double-selection lasso linear regression
[R] eivreg ........................................................ Errors-in-variables regression
[ERM] eregress ..................................................... Extended linear regression
[TE] etpoisson .................................................... Poisson regression with endogenous treatment effects
[TE] 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
[R] heckman ......................................................... Heckman selection model
[R] hetregress ................................................... Heteroskedastic linear regression
[R] ivpoisson ..................................................... Poisson model with continuous endogenous covariates
[R] ivregress ...................................................... Single-equation instrumental-variables regression
[R] ivtobit ........................................................ Tobit model with continuous endogenous covariates
[R] lpoly .......................................................... Kernel-weighted local polynomial smoothing
[ME] meglm ......................................................... Multilevel mixed-effects generalized linear model
[META] meareg ...................................................... Meta-analysis regression
[R] mfp ............................................................. Multivariable fractional polynomial models
[ME] mixed ......................................................... Multilevel mixed-effects linear regression
[MV] mvreg ........................................................ Multivariate regression
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[ST] stintreg ....................................................... Parametric models for interval-censored survival-time data
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<td>Linear regression with panel-corrected standard errors</td>
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**Logistic and probit regression**

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Longitudinal data/panel data

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[CM] nlogit ..................................... Nested logit regression
[R] ologit ........................................ Ordered logistic regression
[R] oprobit ...................................... Ordered probit regression
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[R] slogit .......................................... Stereotype logistic regression
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[XT] xtlogit ......................................... Random-effects ordered logistic models
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[R] zioprob ...................................... Zero-inflated ordered probit regression

Longitudinal data/panel data

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[ME] mixed ......................................... Multilevel mixed-effects linear regression
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[XT] xtabond .................................... Arellano–Bond linear dynamic panel-data estimation
[XT] xtcloglog .................................. Random-effects and population-averaged cloglog models
[XT] xtcointtest ................................ Panel-data cointegration tests
[XT] xtdescribe ................................. Describe pattern of xt data
[XT] xtdata .......................................... Faster specification searches with xt data
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Meta-analysis

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Mixed models

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[U] \hspace{1em} \text{Section 27.16} \hspace{1em} \text{Multilevel mixed-effects models}

[R] \hspace{1em} \text{anova} \hspace{1em} \text{Analysis of variance and covariance}

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[ME] \hspace{1em} \text{estat icc} \hspace{1em} \text{Estimate intraclass correlations}

[ME] \hspace{1em} \text{estat recovariance} \hspace{1em} \text{Display estimated random-effects covariance matrices}

[ME] \hspace{1em} \text{estat sd} \hspace{1em} \text{Display variance components as standard deviations and correlations}

[ME] \hspace{1em} \text{estat wcorrelation} \hspace{1em} \text{Display within-cluster correlations and standard deviations}
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### Multidimensional scaling and biplots

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### Multilevel mixed-effects models

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### Multiple imputation

- **Section 27.31** Multiple imputation
  - **Intro** Introduction to multiple-imputation analysis
  - **Estimation** Estimation commands for use with `mi estimate`
  - **mi estimate using** Estimation using previously saved estimation results
  - **mi estimate postestimation** Postestimation tools for `mi estimate`
  - **mi impute** Impute missing values
  - **mi impute chained** Impute missing values using chained equations
  - **mi impute intreg** Impute using interval regression
  - **mi impute logit** Impute using logistic regression
  - **mi impute mlogit** Impute using multinomial logistic regression
  - **mi impute monotone** Impute missing values in monotone data
  - **mi impute mvm** Impute using multivariate normal regression
  - **mi impute nbinom** Impute using negative binomial regression
  - **mi impute ologit** Impute using ordered logistic regression
  - **mi impute poisson** Impute using Poisson regression
  - **mi impute truncreg** Impute using truncated regression
  - **mi impute usermethod** User-defined imputation methods
  - **mi predict** Obtain multiple-imputation predictions
  - **mi test** Test hypotheses after `mi estimate`

### Multivariate analysis of variance and related techniques

- **Section 27.22** Multivariate analysis of variance and related techniques
  - **canon** Canonical correlations
  - **hotelling** Hotelling’s T-squared generalized means test
  - **manova** Multivariate analysis of variance and covariance
  - **mvreg** Multivariate regression
  - **mvtest covariances** Multivariate tests of covariances
  - **mvtest means** Multivariate tests of means

### Nonlinear regression

- **boxcox** Box–Cox regression models
- **menl** Nonlinear mixed-effects regression
- **nl** Nonlinear least-squares estimation
- **nlsur** Estimation of nonlinear systems of equations

### Nonparametric statistics

- **bitest** Binomial probability test
- **bootstrap** Bootstrap sampling and estimation
- **bsample** Sampling with replacement
- **bstat** Report bootstrap results
- **centile** Report centile and confidence interval
- **cusum** Cusum plots and tests for binary variables
- **kdensity** Univariate kernel density estimation
- **ksmirnov** Kolmogorov–Smirnov equality-of-distributions test
- **kwallis** Kruskal–Wallis equality-of-populations rank test
### Ordinal outcomes

- **[U]** Chapter 20 .................................................................................. Estimation and postestimation commands
- **[BAYES]** Bayesian estimation ......................................................... Bayesian estimation commands
- **[CM]** cmrologit .................................................................................. Rank-ordered logit choice model
- **[CM]** cmroprobit ............................................................................. Rank-ordered probit choice model
- **[ERM]** eoprobit ................................................................................ Extended ordered probit regression
- **[FMM]** fmm estimation ..................................................................... Fitting finite mixture models
- **[R]** heckoprobit ............................................................................... Ordered probit model with sample selection
- **[R]** hetoprobit .................................................................................. Heteroskedastic ordered probit regression
- **[IRT]** irt grm ..................................................................................... Graded response model
- **[IRT]** irt pcm .................................................................................... Partial credit model
- **[IRT]** irt rsm ..................................................................................... Rating scale model
- **[ME]** meologit .................................................................................. Multilevel mixed-effects ordered logistic regression
- **[ME]** meoprobit ................................................................................ Multilevel mixed-effects ordered probit regression
- **[R]** ologit ........................................................................................ Ordered logistic regression
- **[R]** oprobit ........................................................................................ Ordered probit regression
- **[XT]** xteoprobit ............................................................................... Extended random-effects ordered probit regression
- **[XT]** xtologit ..................................................................................... Random-effects ordered logistic models
- **[XT]** xtoprobit .................................................................................. Random-effects ordered probit models
- **[R]** zioprobit ..................................................................................... Zero-inflated ordered probit regression

### Other statistics

- **[MV]** alpha ........................................................ Compute interitem correlations (covariances) and Cronbach’s alpha
- **[R]** ameans ........................................................ Arithmetic, geometric, and harmonic means
- **[R]** brier ......................................................................................... Brier score decomposition
- **[R]** centile ..................................................................................... Report centile and confidence interval
- **[R]** kappa ..................................................................................... Interrater agreement
- **[MV]** mvtest correlations ............................................................. Multivariate tests of correlations
- **[R]** pcorr ....................................................................................... Partial and semipartial correlation coefficients
<table>
<thead>
<tr>
<th>Section</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>27.21</td>
<td>Pharmacokinetic (biopharmaceutical) data</td>
</tr>
<tr>
<td>pk</td>
<td>Generate pharmacokinetic measurement dataset</td>
</tr>
<tr>
<td>pkcross</td>
<td>Analyze crossover experiments</td>
</tr>
<tr>
<td>pkequiv</td>
<td>Perform bioequivalence tests</td>
</tr>
<tr>
<td>pkexamine</td>
<td>Calculate pharmacokinetic measures</td>
</tr>
<tr>
<td>pkshape</td>
<td>Reshape (pharmacokinetic) Latin-square data</td>
</tr>
<tr>
<td>pksumm</td>
<td>Summarize pharmacokinetic data</td>
</tr>
<tr>
<td>27.32</td>
<td>Power, precision, and sample-size analysis</td>
</tr>
<tr>
<td>Intro (ciwidth)</td>
<td>Introduction to precision and sample-size analysis for confidence intervals</td>
</tr>
<tr>
<td>ciwidth onemean</td>
<td>Precision analysis for a one-mean CI</td>
</tr>
<tr>
<td>ciwidth onevariance</td>
<td>Precision analysis for a one-variance CI</td>
</tr>
<tr>
<td>ciwidth pairedmeans</td>
<td>Precision analysis for a paired-means-difference CI</td>
</tr>
<tr>
<td>ciwidth twomeans</td>
<td>Precision analysis for a two-means-difference CI</td>
</tr>
<tr>
<td>ciwidth usermethod</td>
<td>Add your own methods to the ciwidth command</td>
</tr>
<tr>
<td>ciwidth, graph</td>
<td>Graph results from the ciwidth command</td>
</tr>
<tr>
<td>ciwidth, table</td>
<td>Produce table of results from the ciwidth command</td>
</tr>
<tr>
<td>GUI (ciwidth)</td>
<td>Graphical user interface for precision and sample-size analysis</td>
</tr>
<tr>
<td>power</td>
<td>Power and sample-size analysis for hypothesis tests</td>
</tr>
<tr>
<td>power cmh</td>
<td>Power and sample size for the Cochran–Mantel–Haenszel test</td>
</tr>
<tr>
<td>power cox</td>
<td>Power analysis for the Cox proportional hazards model</td>
</tr>
<tr>
<td>power exponential</td>
<td>Power analysis for a two-sample exponential test</td>
</tr>
<tr>
<td>power logrank</td>
<td>Power analysis for the log-rank test</td>
</tr>
<tr>
<td>power logrank, cluster</td>
<td>Power analysis for the log-rank test, CRD</td>
</tr>
<tr>
<td>power mcc</td>
<td>Power analysis for matched case–control studies</td>
</tr>
<tr>
<td>power onecorrelation</td>
<td>Power analysis for a one-sample correlation test</td>
</tr>
<tr>
<td>power onemean</td>
<td>Power analysis for a one-sample mean test</td>
</tr>
<tr>
<td>power onemean, cluster</td>
<td>Power analysis for a one-sample mean test, CRD</td>
</tr>
<tr>
<td>power oneproportion</td>
<td>Power analysis for a one-sample proportion test</td>
</tr>
<tr>
<td>power oneproportion, cluster</td>
<td>Power analysis for a one-sample proportion test, CRD</td>
</tr>
<tr>
<td>power oneslope</td>
<td>Power analysis for a slope test in a simple linear regression</td>
</tr>
<tr>
<td>power onevariance</td>
<td>Power analysis for a one-sample variance test</td>
</tr>
<tr>
<td>power oneway</td>
<td>Power analysis for a one-way analysis of variance</td>
</tr>
<tr>
<td>power pairedmeans</td>
<td>Power analysis for a two-sample paired-means test</td>
</tr>
<tr>
<td>power pairedproportions</td>
<td>Power analysis for a two-sample paired-proportions test</td>
</tr>
<tr>
<td>power pcorr</td>
<td>Power analysis for a partial-correlation test in a multiple linear regression</td>
</tr>
<tr>
<td>power repeated</td>
<td>Power analysis for repeated-measures analysis of variance</td>
</tr>
<tr>
<td>power rsquared</td>
<td>Power analysis for an R² test in a multiple linear regression</td>
</tr>
<tr>
<td>power trend</td>
<td>Power analysis for the Cochran–Armitage trend test</td>
</tr>
<tr>
<td>power twocorrelations</td>
<td>Power analysis for a two-sample correlations test</td>
</tr>
<tr>
<td>power twomeans</td>
<td>Power analysis for a two-sample means test</td>
</tr>
</tbody>
</table>
### 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 |
| [TE] | etpoisson | Poisson regression with endogenous treatment effects |
| [TE] | 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 |
| [XT] | xteprobit | Extended random-effects probit regression |
| [XT] | xtregress | Extended random-effects linear regression |
| [XT] | xtheckman | Random-effects regression with sample selection |
### Simulation/resampling

- **[R]** bootstrap ................................................................. Bootstrap sampling and estimation
- **[R]** bsample ................................................................. Sampling with replacement
- **[R]** jackknife ................................................................. Jackknife estimation
- **[R]** permutate ................................................................. Monte Carlo permutation tests
- **[R]** simulate ................................................................. Monte Carlo simulations

### Spatial autoregressive models

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

### Standard postestimation tests, tables, and other analyses

- **[U]** Section 13.5 .......................................................... Accessing coefficients and standard errors
- **[U]** Chapter 20 ............................................................. Estimation and postestimation commands
- **[R]** contrast ................................................................. Contrasts and linear hypothesis tests after estimation
- **[R]** correlate ............................................................... Correlations of variables
- **[R]** estat ................................................................. Postestimation statistics
Structural equation modeling

Section 27.24 Structural equation modeling (SEM)
[SEM] Builder SEM Builder
[SEM] Builder, generalized SEM Builder for generalized models
[Intro 1] Introduction

[R] estat ic Display information criteria
[R] estat summarize Summarize estimation sample
[R] estat vce Display covariance matrix estimates
[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
[TS] forecast Econometric model forecasting
[TS] forecast adjust Adjust a variable by add factoring, replacing, etc.
[TS] forecast clear Clear current model from memory
[TS] forecast coefvector Specify an equation via a coefficient vector
[TS] forecast create Create a new forecast model
[TS] forecast describe Describe features of the forecast model
[TS] forecast drop Drop forecast variables
[TS] forecast estimates Add estimation results to a forecast model
[TS] forecast exogenous Declare exogenous variables
[TS] forecast identity Add an identity to a forecast model
[TS] forecast list List forecast commands composing current model
[TS] forecast query Check whether a forecast model has been started
[TS] forecast solve Obtain static and dynamic forecasts
[R] hausman Hausman specification test
[R] lincom Linear combinations of parameters
[R] linktest Specification link test for single-equation models
[R] lrtest Likelihood-ratio test after estimation
[R] margins, contrast Contrasts of margins
[R] margins, pwcompare Pairwise comparisons of margins
[CM] margins Adjusted predictions, predictive margins, and marginal effects
[R] marginsplot Graph results from margins (profile plots, etc.)
[R] margins Marginal means, predictive margins, and marginal effects
[MV] mvtest Multivariate tests
[R] nlcom Nonlinear combinations of estimators
[R] postest Postestimation Selector
[R] predict Obtain predictions, residuals, etc., after estimation
[R] predictnl Obtain nonlinear predictions, standard errors, etc., after estimation
[R] pwcompare Pairwise comparisons
[R] suest Seemingly unrelated estimation
[R] test Test linear hypotheses after estimation
[R] testnl Test nonlinear hypotheses after estimation
<table>
<thead>
<tr>
<th>Example</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Single-factor measurement model</td>
</tr>
<tr>
<td>2</td>
<td>Creating a dataset from published covariances</td>
</tr>
<tr>
<td>3</td>
<td>Two-factor measurement model</td>
</tr>
<tr>
<td>4</td>
<td>Goodness-of-fit statistics</td>
</tr>
<tr>
<td>5</td>
<td>Modification indices</td>
</tr>
<tr>
<td>6</td>
<td>Linear regression</td>
</tr>
<tr>
<td>7</td>
<td>Nonrecursive structural model</td>
</tr>
<tr>
<td>8</td>
<td>Testing that coefficients are equal, and constraining them</td>
</tr>
<tr>
<td>9</td>
<td>Structural model with measurement component</td>
</tr>
<tr>
<td>10</td>
<td>MIMIC model</td>
</tr>
<tr>
<td>11</td>
<td>Seemingly unrelated regression</td>
</tr>
<tr>
<td>12</td>
<td>Equation-level Wald test</td>
</tr>
<tr>
<td>13</td>
<td>Predicted values</td>
</tr>
<tr>
<td>14</td>
<td>Higher-order CFA</td>
</tr>
<tr>
<td>15</td>
<td>Correlation</td>
</tr>
<tr>
<td>16</td>
<td>Correlated uniqueness model</td>
</tr>
<tr>
<td>17</td>
<td>Latent growth model</td>
</tr>
<tr>
<td>18</td>
<td>Creating multiple-group summary statistics data</td>
</tr>
<tr>
<td>19</td>
<td>Two-factor measurement model by group</td>
</tr>
<tr>
<td>20</td>
<td>Group-level goodness of fit</td>
</tr>
<tr>
<td>21</td>
<td>Testing parameter equality across groups</td>
</tr>
<tr>
<td>22</td>
<td>Testing parameter equality across groups</td>
</tr>
</tbody>
</table>
Specifying parameter constraints across groups
Reliability
Creating summary statistics data from raw data
Fitting a model with data missing at random
Single-factor measurement model (generalized response)
One-parameter logistic IRT (Rasch) model
Two-parameter logistic IRT model
Two-level measurement model (multilevel, generalized response)
Two-factor measurement model (generalized response)
Full structural equation model (generalized response)
Logistic regression
Combined models (generalized responses)
Ordered probit and ordered logit
MIMIC model (generalized response)
Multinomial logistic regression
Random-intercept and random-slope models (multilevel)
Three-level model (multilevel, generalized response)
Crossed models (multilevel)
Two-level multinomial logistic regression (multilevel)
One- and two-level mediation models (multilevel)
Tobit regression
Interval regression
Heckman selection model
Endogenous treatment-effects model
Exponential survival model
Logistic survival model with censored and truncated data
Multiple-group Weibull survival model
Latent class model
Latent class goodness-of-fit statistics
Latent profile model
Finite mixture Poisson regression
Finite mixture Poisson regression, multiple responses
Generalized structural equation model estimation command
Options affecting estimation
Family-and-link options
Fitting models on different groups
Fitting models with latent classes
Model description options
Command syntax for path diagrams
Postestimation tools for gsem
Options affecting reporting of results
Linear combinations of parameters
Likelihood-ratio test of linear hypothesis
Methods and formulas for gsem
Methods and formulas for sem
Nonlinear combinations of parameters
Generalized linear predictions, etc.
Factor scores, linear predictions, etc.
Structural equation model estimation command
Specifying constraints
Specifying covariance restrictions
Survey data

[SEM] sem and gsem option from() ................................. Specifying starting values
[SEM] sem and gsem option reliability() Fraction of variance not due to measurement error
[SEM] sem and gsem path notation ............................. Command syntax for path diagrams
[SEM] sem and gsem syntax options ......................... Options affecting interpretation of syntax
[SEM] sem estimation options ................................. Options affecting estimation
[SEM] sem group options ...................................... Fitting models on different groups
[SEM] sem model description options ......................... Model description options
[SEM] sem option method() .................................. Specifying method and calculation of VCE
[SEM] sem option noxconditional Computing means, etc., of observed exogenous variables
[SEM] sem option select() ..................................... Using sem with summary statistics data
[SEM] sem path notation extensions ............................ Command syntax for path diagrams
[SEM] sem postestimation ...................................... Postestimation tools for sem
[SEM] sem reporting options .................................. Options affecting reporting of results
[SEM] sem sdr options ......................................... Options for use with summary statistics data
[SEM] sdr ......................................................... Making summary statistics data (sem only)
[SEM] test ......................................................... Wald test of linear hypotheses
[SEM] testnl ...................................................... Wald test of nonlinear hypotheses

Survival analysis

[U] Chapter 20 ................................................. Estimation and postestimation commands
[U] Section 27.15.5 ............................................. Survival models with panel data

Survey data

Chapter 20 ................................. Estimation and postestimation commands
Section 27.30 ........................................ Survey data
Survey .............................................. Introduction to survey commands
bootstrap_options ............................. More options for bootstrap variance estimation
brr_options ........................................ More options for BRR variance estimation
Calibration ......................................... Calibration for survey data
Direct standardization ......................... Direct standardization of means, proportions, and ratios
estat .................................................. Postestimation statistics for survey data
jackknife_options ................................. More options for jackknife variance estimation
ml for svy ........................................... Maximum pseudolikelihood estimation for survey data
Poststratification ............................... Poststratification for survey data
_robust ............................................. Robust variance estimates
sdr_options ......................................... More options for SDR variance estimation
Subpopulation estimation ..................... Subpopulation estimation for survey data
svy .................................................... The survey prefix command
svy bootstrap ..................................... Bootstrap for survey data
svy brr .............................................. Balanced repeated replication for survey data
svy estimation .................................... Estimation commands for survey data
svy jackknife ...................................... Jackknife estimation for survey data
svy postestimation .............................. Postestimation tools for svy
svy sdr ............................................. Successive difference replication for survey data
svy: tabulate oneway ............................. One-way tables for survey data
svy: tabulate twoway ............................. Two-way tables for survey data
svydesc ............................................. Describe survey data
svymarkout ................................. Mark observations for exclusion on the basis of survey characteristics
svyset .............................................. Declare survey design for dataset
mi XXXset ........................................ Declare mi data to be svy, st, ts, xt, etc.
Variance estimation ......................... Variance estimation for survey data

Survival analysis

Chapter 20 ................................................. Estimation and postestimation commands
Section 27.15.5 ........................................ Survival models with panel data
Survival analysis subroutines for programmers

Power, precision, and sample-size analysis

Also see Power, precision, and sample size.
### Time series, multivariate

<table>
<thead>
<tr>
<th>Time series commands</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Section 11.4.4</td>
<td>Time-series <em>varlists</em></td>
</tr>
<tr>
<td>Section 13.10</td>
<td>Time-series <em>operators</em></td>
</tr>
<tr>
<td>Chapter 20</td>
<td>Estimation and postestimation commands</td>
</tr>
<tr>
<td>Section 27.14</td>
<td>Mixed-determination time-series models</td>
</tr>
<tr>
<td>dfactor</td>
<td>Dynamic-factor models</td>
</tr>
<tr>
<td>forecast adjust</td>
<td>Adjust a variable by add factoring, replacing, etc.</td>
</tr>
<tr>
<td>forecast clear</td>
<td>Clear current model from memory</td>
</tr>
<tr>
<td>forecast coeffvector</td>
<td>Specify an equation via a coefficient vector</td>
</tr>
<tr>
<td>forecast create</td>
<td>Create a new forecast model</td>
</tr>
<tr>
<td>forecast drop</td>
<td>Drop forecast variables</td>
</tr>
<tr>
<td>forecast estimates</td>
<td>Add estimation results to a forecast model</td>
</tr>
<tr>
<td>forecast exogenous</td>
<td>Declare exogenous variables</td>
</tr>
<tr>
<td>forecast identity</td>
<td>Add an identity to a forecast model</td>
</tr>
<tr>
<td>forecast list</td>
<td>List forecast commands composing current model</td>
</tr>
<tr>
<td>forecast query</td>
<td>Check whether a forecast model has been started</td>
</tr>
<tr>
<td>forecast solve</td>
<td>Obtain static and dynamic forecasts</td>
</tr>
<tr>
<td>irf</td>
<td>Create and analyze <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf add</td>
<td>Add results from an <em>IRF</em> file to the active <em>IRF</em> file</td>
</tr>
<tr>
<td>irf cgraph</td>
<td>Combined graphs of <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf create</td>
<td>Obtain <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf ctable</td>
<td>Combined tables of <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf describe</td>
<td>Describe an <em>IRF</em> file</td>
</tr>
<tr>
<td>irf drop</td>
<td>Drop <em>IRF</em> results from the active <em>IRF</em> file</td>
</tr>
<tr>
<td>irf graph</td>
<td>Graphs of <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf ograph</td>
<td>Overlaid graphs of <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>irf rename</td>
<td>Rename an <em>IRF</em> result in an <em>IRF</em> file</td>
</tr>
<tr>
<td>irf set</td>
<td>Set the active <em>IRF</em> file</td>
</tr>
<tr>
<td>irf table</td>
<td>Tables of <em>IRFs</em>, dynamic-multiplier functions, and <em>FEVDs</em></td>
</tr>
<tr>
<td>mgarch</td>
<td>Multivariate <em>GARCH</em> models</td>
</tr>
<tr>
<td>mgarch ccc</td>
<td>Constant conditional correlation multivariate <em>GARCH</em> models</td>
</tr>
<tr>
<td>mgarch dcc</td>
<td>Dynamic conditional correlation multivariate <em>GARCH</em> models</td>
</tr>
<tr>
<td>mgarch dvech</td>
<td>Diagonal <em>vech</em> multivariate <em>GARCH</em> models</td>
</tr>
<tr>
<td>mgarch vcc</td>
<td>Varying conditional correlation multivariate <em>GARCH</em> models</td>
</tr>
<tr>
<td>rolling</td>
<td>Rolling-window and recursive estimation</td>
</tr>
<tr>
<td>sspace</td>
<td>State-space models</td>
</tr>
<tr>
<td>tsappend</td>
<td>Add observations to a time-series dataset</td>
</tr>
<tr>
<td>tsfill</td>
<td>Fill in gaps in time variable</td>
</tr>
<tr>
<td>tsline</td>
<td>Time-series line plots</td>
</tr>
<tr>
<td>tsreport</td>
<td>Report time-series aspects of a dataset or estimation sample</td>
</tr>
<tr>
<td>tsrevar</td>
<td>Time-series operator programming command</td>
</tr>
<tr>
<td>tsset</td>
<td>Declare data to be time-series data</td>
</tr>
<tr>
<td>var intro</td>
<td>Introduction to vector autoregressive models</td>
</tr>
<tr>
<td>var svar</td>
<td>Structural vector autoregressive models</td>
</tr>
<tr>
<td>var</td>
<td>Vector autoregressive models</td>
</tr>
<tr>
<td>varbasic</td>
<td>Fit a simple VAR and graph <em>IRFs</em> or <em>FEVDs</em></td>
</tr>
</tbody>
</table>
[TS] vargranger ................................ Pairwise Granger causality tests after var or svr
[TS] varlmar ..................................... LM test for residual autocorrelation after var or svr
[TS] varnorm ................................... Test for normally distributed disturbances after var or svr
[TS] varsoc ..................................... Obtain lag-order selection statistics for VARs and VECMs
[TS] varstable .................................. Check the stability condition of VAR or SVAR estimates
[TS] varwle ...................................... Obtain Wald lag-exclusion statistics after var or svr
[TS] vec intro ................................ Introduction to vector error-correction models
[TS] vec ............................................ Vector error-correction models
[TS] veclmar ..................................... LM test for residual autocorrelation after vec
[TS] vecnorm .................................... Test for normally distributed disturbances after vec
[TS] vecrank .................................... Estimate the cointegrating rank of a VECM
[TS] vecstable .................................. Check the stability condition of VECM estimates
[TS] xcorr ....................................... Cross-correlogram for bivariate time series

Time series, univariate

[U] Section 11.4.4 .......................................................... Time-series varlists
[U] Section 13.10 ............................................................. Time-series operators
[U] Chapter 20 .............................................................. Estimation and postestimation commands
[U] Section 27.14 ............................................................. Time-series models
[TS] Time series ......................................................... Introduction to time-series commands
[TS] arch ............................................. Autoregressive conditional heteroskedasticity (ARCH) family of estimators
[TS] arfima ........................................... Autoregressive fractionally integrated moving-average models
[TS] arima ............................................. ARIMA, ARMAX, and other dynamic regression models
[TS] corgram ........................................ Tabulate and graph autocorrelations
[TS] cumsp ........................................ Graph cumulative spectral distribution
[TS] dfgls ................................................ DF-GLS unit-root test
[TS] dfuller .......................................... Augmented Dickey–Fuller unit-root test
[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] estat sbknown ................................ Test for a structural break with a known break date
[TS] estat sbsingle ................................ Test for a structural break with an unknown break date
[TS] forecast ......................................... Econometric model forecasting
[TS] forecast adjust .................................. Adjust a variable by add factoring, replacing, etc.
[TS] forecast clear .................................. Clear current model from memory
[TS] forecast coefvector ......................... Specify an equation via a coefficient vector
[TS] forecast create ................................ Create a new forecast model
[TS] forecast describe .......................... Describe features of the forecast model
[TS] forecast drop .................................. Drop forecast variables
[TS] forecast estimates ........................ Add estimation results to a forecast model
[TS] forecast exogenous ......................... Declare exogenous variables
[TS] forecast identity ............................ Add an identity to a forecast model
[TS] forecast list ................................. List forecast commands composing current model
[TS] forecast query .............................. Check whether a forecast model has been started
[TS] forecast solve .............................. Obtain static and dynamic forecasts
[TS] mswitch ...................................... Markov-switching regression models
[TS] newey .......................................... Regression with Newey–West standard errors
[TS] pergram ........................................ Periodogram
[TS] pperron ........................................ Phillips–Perron unit-root test
[TS] prais ............................................ Prais–Winsten and Cochrane–Orcutt regression
[TS] psdensity ......................... Parametric spectral density estimation after arima, arfima, and ucm
### Transforms and normality tests

- Box–Cox regression models
- Fractional polynomial regression
- Ladder of powers
- Find zero-skewness log or Box–Cox transform
- Multivariable fractional polynomial models
- Multivariate normality tests
- Skewness and kurtosis test for normality
- Shapiro–Wilk and Shapiro–Francia tests for normality

### Treatment effects

- Introduction to treatment-effects commands
- Extended interval regression
- Extended ordered probit regression
- Extended probit regression
- Extended linear regression
- Endogenous treatment-effects estimation
- Poisson regression with endogenous treatment effects
- Linear regression with endogenous treatment effects
- Treatment-effects estimation for observational survival-time data
- Survival-time inverse-probability weighting
- Survival-time inverse-probability-weighted regression adjustment
stteffects ra ........................................... Survival-time regression adjustment
stteffects wra ....................................... Survival-time weighted regression adjustment
tebalance ............................................. Check balance after tteffects or stteffects estimation
tebalance box ........................................ Covariate balance box
tebalance density ..................................... Covariate balance density
tebalance overid ...................................... Test for covariate balance
tebalance summarize ................................ Covariate-balance summary statistics
teffects ................................................. Treatment-effects estimation for observational data
teffects aipw ......................................... Augmented inverse-probability weighting
teffects intro ......................................... Introduction to treatment effects for observational data
teffects intro advanced .............................. Advanced introduction to treatment effects for observational data
teffects ipw ........................................... Inverse-probability weighting
teffects ipwra ......................................... Inverse-probability-weighted regression adjustment
teffects multivalued .................................. Multivalued treatment effects
teffects nmmatch ..................................... Nearest-neighbor matching
teffects overlap ...................................... Overlap plots
teffects psmatch ...................................... Propensity-score matching
teffects ra ............................................. Regression adjustment
xteintreg ............................................... Extended random-effects interval regression
xteoprobit ............................................. Extended random-effects ordered probit regression
xteprobist ............................................. Extended random-effects probit regression
xteregress ............................................. Extended random-effects linear regression

Matrix commands

Basics

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

Programming

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

Other

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

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

Programming

Basics

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

Program control

[U] Section 18.11.1 ........................................... Version
[P] capture ..................................................... Capture return code
[P] continue ................................................... Break out of loops
[P] error ....................................................... Display generic error message and exit
[P] foreach ................................................... Loop over items
[P] forvalues ................................................. Loop over consecutive values
[P] if .......................................................... if programming command
[P] version .................................................... Version control
[P] while ....................................................... Looping

Parsing and program arguments

[U] Section 18.4 ............................................... Program arguments
[P] confirm ..................................................... Argument verification
[P] gettoken .................................................. Low-level parsing
[P] levelsof .................................................. Distinct levels of a variable
[P] numlist .................................................... Parse numeric lists
[P] syntax ..................................................... Parse Stata syntax
[P] tokenize ................................................ Divide strings into tokens

Console output

[U] Section 12.4.2 ........................................... Handling Unicode strings
[P] Dialog programming ...................................... Dialog programming
[P] display .................................................. Display strings and values of scalar expressions
[P] smcl ..................................................... Stata Markup and Control Language
[P] tabdisp ................................................... Display tables
[D] unicode ................................................. Unicode utilities

Commonly used programming commands

[P] byable ................................................ Make programs byable
[P] #delimit ................................................ Change delimiter
[P] exit ...................................................... Exit from a program or do-file
[R] fvrevar ............................................... Factor-variables operator programming command
mark ........................................ Mark observations for inclusion
matrix ....................................... Introduction to matrix commands
more ......................................... Pause until key is pressed
nopreserve option ........................... nopreserve option
preserve ...................................... Preserve and restore data
quietly ....................................... Quietly and noisily perform Stata command
scalar ....................................... Scalar variables
smcl .......................................... Stata Markup and Control Language
sortpreserve ................................ Sort within programs
timer ................................. Time sections of code by recording and reporting time spent
tsrevar ................................ Time-series operator programming command

Debugging

pause ........................................ Program debugging command
timer ......................................... Time sections of code by recording and reporting time spent
trace ......................................... Debug Stata programs

Advanced programming commands

Section 12.4.2.5 ......................... Sorting strings containing Unicode characters
Appendix for putdocx .................... Appendix for putdocx entries
Appendix for putpdf ...................... Appendix for putpdf entries
Automation ................................ Automation
break ......................................... Suppress Break key
char .......................................... Characteristics
class ......................................... Object-oriented programming (classes)
class ......................................... Class programming
class exit ................................ Exit class-member program and return result
classutil ................................ Class programming utility
_docx*() ................................... Generate Office Open XML (.docx) file
doc2pdf ...................................... Convert a Word (.docx) document to a PDF file
dynamic documents intro ................ Introduction to dynamic documents
dynamic tags ................................ Dynamic tags for text files
dyndoc ...................................... Convert dynamic Markdown document to HTML or Word (.docx) document
dyntext ..................................... Process Stata dynamic tags in text file
estat programming ..................... Controlling estat after community-contributed commands
_estimates ................................ Manage estimation results
estimation command .................... How to program an estimation command
file .......................................... Read and write text and binary files
findfile .................................... Find file in path
frame post ................................ Post results to dataset in another frame
html2docx ................................ Convert an HTML file to a Word (.docx) document
include .................................... Include commands from file
Java intro ................................ Introduction to Java plugins
Java utilities ................................ Java utilities
javadoc ..................................... Call a Java plugin
LinearProgram( ) ....................... Linear programming
macro ....................................... Macro definition and manipulation
macro lists ................................ Manipulate lists
markdown ................................ Convert Markdown document to HTML file or Word (.docx) document
ml ........................................... Maximum likelihood estimation
moptimize( ) ................................ Model optimization
Combined subject table of contents

[M-5] optimize( ) ...................................................... Function optimization
[M-5] Pdf*( ) .......................................................... Create a PDF file
[P] plugin .................................................................. Load a plugin
[P] postfile .............................................................. Post results in Stata dataset
[P] _predict Obtain predictions, residuals, etc., after estimation programming command
[P] program properties ............................................. Properties of user-defined programs
[RPT] putdocx begin ..................................................... Create an Office Open XML (.docx) file
[RPT] putdocx intro ..................................................... Introduction to generating Office Open XML (.docx) files
[RPT] putdocx pagebreak ............................................. Add breaks to an Office Open XML (.docx) file
[RPT] putdocx paragraph ............................................. Add text or images to an Office Open XML (.docx) file
[RPT] putdocx table ..................................................... Add tables to an Office Open XML (.docx) file
[RPT] putexcel .......................................................... Export results to an Excel file
[RPT] putexcel advanced ............................................. Export results to an Excel file using advanced syntax
[D] putmata ............................................................. Put Stata variables into Mata and vice versa
[RPT] putpdf begin ..................................................... Create a PDF file
[RPT] putpdf intro ..................................................... Introduction to generating PDF files
[RPT] putpdf pagebreak ............................................. Add breaks to a PDF file
[RPT] putpdf paragraph ............................................. Add text or images to a PDF file
[RPT] putpdf table ..................................................... Add tables to a PDF file
[P] python .............................................................. Call Python from Stata
[M-5] Quadrature( ) ................................................... Numerical integration
[P] _return .................................................................. Preserve stored results
[P] _rmcoll ............................................................... Remove collinear variables
[P] _robust .................................................................. Robust variance estimates
[P] serset ................................................................. Create and manipulate sersets
[D] snapshot ............................................................. Save and restore data snapshots
[P] unab ................................................................. Unabbreviate variable list
[P] unabcmd ............................................................. Unabbreviate command name
[D] unicode collator ................................................ Language-specific Unicode collators
[D] unicode convertfile ............................................. Low-level file conversion between encodings
[P] varabbrev .......................................................... Control variable abbreviation
[P] viewsource ........................................................ View source code
[M-5] xl( ) ................................................................. Excel file I/O class

Special-interest programming commands

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

Projects

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

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

Mata


Automated document and report creation

[U] Chapter 21 .............................................. Creating reports
[RPT] Appendix for putdocx ............................... Appendix for putdocx entries
[RPT] Appendix for putpdf ............................... Appendix for putpdf entries
[RPT] Intro ................................................ Introduction to reporting manual
[RPT] docx2pdf ........................................ Convert a Word (.docx) document to a PDF file
[RPT] Dynamic documents intro .................... Introduction to dynamic documents
[RPT] Dynamic tags ................................. Dynamic tags for text files
[RPT] dyndoc Convert dynamic Markdown document to HTML or Word (.docx) document
[RPT] dynext ........................................ Process Stata dynamic tags in text file
[RPT] html2docx ........................................ Convert an HTML file to a Word (.docx) document
[RPT] markdown Convert Markdown document to HTML file or Word (.docx) document
[RPT] putdocx begin ................................... Create an Office Open XML (.docx) file
[RPT] putdocx intro ............................. Introduction to generating Office Open XML (.docx) files
[RPT] putdocx pagebreak .......................... Add breaks to an Office Open XML (.docx) file
[RPT] putdocx paragraph ........................... Add text or images to an Office Open XML (.docx) file
[RPT] putdocx table ............................. Add tables to an Office Open XML (.docx) file
[RPT] putexcel ........................................ Export results to an Excel file
[RPT] putexcel advanced ........................... Export results to an Excel file using advanced syntax
[RPT] putpdf begin .................................. Create a PDF file
[RPT] putpdf intro ............................. Introduction to generating PDF files
[RPT] putpdf pagebreak .......................... Add breaks to a PDF file
[RPT] putpdf paragraph ........................... Add text or images to a PDF file
[RPT] putpdf table ............................. Add tables to a PDF file
[RPT] set docx ........................................ Format settings for blocks of text

Interface features

[GS] Chapter 1 (GSM, GSU, GSW) .................. Introducing Stata—sample session
[GS] Chapter 2 (GSM, GSU, GSW) .................. The Stata user interface
[GS] Chapter 3 (GSM, GSU, GSW) .................. Using the Viewer
[GS] Chapter 6 (GSM, GSU, GSW) .................. Using the Data Editor
[GS] Chapter 7 (GSM, GSU, GSW) .................. Using the Variables Manager
[GS] Chapter 13 (GSM, GSU, GSW) ............. Using the Do-file Editor—automating Stata
[GS] Chapter 15 (GSM, GSU, GSW) ............. Editing graphs
[P] Dialog programming .......................... Dialog programming
[R] doedit .............................................. Edit do-files and other text files
[D] edit .................................................. Browse or edit data with Data Editor
[P] set locale_ui .................................. Specify a localization package for the user interface
[P] sleep .............................................. Pause for a specified time
[P] smcl .............................................. Stata Markup and Control Language
[D] unicode locale .................................. Unicode locale utilities
[D]  varmanage ................ Manage variable labels, formats, and other properties

[P]  viewsource  ........................................... View source code

[P]  window fopen  ...................................... Display open/save dialog box

[P]  window manage  ................................. Manage window characteristics

[P]  window menu ...................................... Create menus

[P]  window programming  ......................... Programming menus and windows

[P]  window push  ................................. Copy command into History window

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